



# Currency Futures & Options Monthly Statistics

From: 01/02/2012 To: 23/02/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.76560	7.84630	244,308
01/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.73600	0.81500	0
01/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.68800	0.76700	0
01/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.78500	0.86500	0
01/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.77100	0.85100	0
01/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.62700	0.70500	30,100
01/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.53500	0.61100	0
01/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.96800	1.04900	0
01/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.58100	0.65800	0
01/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.01800	1.09800	0
01/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.29500	0.35500	0
01/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.11200	0.13800	0
01/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.40500	0.47500	0
01/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.05000	0.06200	0
01/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.06700	1.14800	0
01/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.04500	0.05600	0
01/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.91900	0.99900	0
01/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.09900	0.12300	4,350
01/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.67500	0.75300	10,000
01/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.11700	1.19800	0
01/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.36600	0.43200	0
01/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.06200	0.07700	0
01/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.14200	0.17500	0
01/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.72200	0.80200	0
01/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.16700	1.24700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.16000	0.19900	0
01/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.08800	0.10900	0
01/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.12600	0.15600	0
01/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.07000	0.08700	0
01/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.01000	0.01200	4,850
01/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00600	0.00800	2,000
01/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.02500	0.03100	0
01/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.02100	0.02600	15,860
01/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.02300	0.02800	0
01/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00900	0.01200	2,000
01/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.21700	1.29700	0
01/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.26600	1.34700	0
01/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.41600	1.49700	0
01/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.66600	1.74700	0
01/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.03700	0.04500	0
01/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.03400	0.04100	8,600
01/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.01900	0.02400	3
01/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.01400	0.01700	4,100
01/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.02800	0.03400	0
01/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.44600	0.51900	0
01/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.49000	0.56500	0
01/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.86900	0.94900	0
01/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.20600	0.25400	0
01/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.07800	0.09700	0
01/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.33000	0.39200	5,000
01/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.36600	1.44700	0
01/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.61600	1.69700	0
01/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.26300	0.31900	0
01/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.05600	0.06900	6,620
01/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.56600	1.64700	0
01/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.82000	0.90000	0
01/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.18100	0.22600	0
01/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.04100	0.05000	4,850
01/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.31600	1.39700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.23300	0.28600	0
01/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.11700	0.09000	100
01/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.67500	0.60400	0
01/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.16500	0.13000	0
01/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00400	0.00400	0
01/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.54000	0.47300	0
01/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.09700	0.07300	13,860
01/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.06400	0.04600	3,020
01/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.41200	0.35100	366
01/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.14000	0.10800	0
01/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02400	0.01900	0
01/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.03000	0.02300	0
01/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.86200	0.78800	0
01/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.05300	0.97800	0
01/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.24800	1.17100	0
01/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.76800	0.69500	190
01/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.72100	0.64900	250
01/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
01/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00100	2,420
01/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.74000	1.66200	0
01/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.49300	1.41600	0
01/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.95700	0.88200	0
01/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.90900	0.83500	176
01/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.00500	0.93000	0
01/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.44400	1.36600	0
01/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.45400	0.39100	0
01/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.26000	0.21000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.37200	0.31300	4,620
01/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.19400	0.15300	250
01/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00600	0.00600	0
01/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.22600	0.17900	0
01/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.49600	0.43100	0
01/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.05000	0.03600	0
01/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
01/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00900	0.00700	0
01/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.33300	0.27700	7,051
01/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.62900	0.56000	250
01/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00200	10,000
01/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.58400	0.51600	0
01/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03900	0.02900	0
01/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.29600	0.24200	0
01/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07900	0.05900	0
01/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01500	0.01200	0
01/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00300	0
01/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01900	0.01500	0
01/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01100	0.00900	0
01/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00500	0.00500	1,000
01/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00500	0.00500	0
01/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00800	0.00700	0
01/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00600	0.00500	0
01/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.86890	7.95010	56,711
01/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.69200	0.76100	0
01/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.65200	0.72000	0
01/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.73200	0.80300	0
01/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.24400	0.27200	0
01/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.10800	0.12200	5,000
01/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.39800	0.44400	0
01/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.13700	1.21700	4,850

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.15500	0.17300	0
01/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.13200	0.14800	0
01/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.12000	0.13400	0
01/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.90400	0.98200	0
01/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.51000	0.56700	0
01/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.27500	0.30600	0
01/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.21700	0.24200	10,000
01/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.37400	0.41700	0
01/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.25500	0.21700	5,000
01/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.08900	1.02200	0
01/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.54800	0.49200	132
01/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.40600	0.35600	2,000
01/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.14100	0.11700	14,000
01/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03500	0.03200	2,000
01/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.00100	0.93400	132
01/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.91300	0.84800	0
01/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.78600	0.72300	100
01/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.22900	0.19400	10,000
01/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.47500	0.42200	132
01/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01800	0.01700	0
01/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06300	0.05300	0
01/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08300	0.07000	0
01/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07300	0.06100	0
01/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.97270	8.05430	7,319
01/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.87200	0.94500	0
01/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.83500	0.90300	0
01/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.91300	0.98700	16,000
01/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.79800	0.86500	37,000
01/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.22300	0.24500	0
01/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.16700	0.18400	5,500
01/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.17900	0.19700	360
01/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.46400	0.50600	0
01/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.25900	0.28400	0
01/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.88600	0.83000	4,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.39400	1.33000	0
01/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.39100	0.35200	360
01/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.05000	0.99100	1,500
01/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.30600	1.24300	0
01/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09000	0.08300	0
01/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12500	0.11100	0
01/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11200	0.09900	0
01/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09900	0.09100	0
01/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.07490	8.15630	5,000
01/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.69200	0.74400	0
01/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.66800	0.71600	0
01/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.71700	0.77200	0
01/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.27800	0.30100	540
01/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.56300	0.60300	300
01/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.30300	1.24500	0
01/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29200	0.26600	0
01/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.48800	0.44700	540
01/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.34300	0.31000	0
01/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.31700	0.28800	0
01/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.17170	8.25300	0
01/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.71000	0.75000	0
01/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.69000	0.72900	0
01/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.73000	0.77200	0
01/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.37900	0.40300	180
01/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.65200	0.68900	0
01/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.58000	0.53600	180
01/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.45800	0.41900	0
01/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.30700	1.25000	0
01/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.51800	0.47600	0
01/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.48800	0.44700	0
01/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.40170	8.48310	659
01/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.65500	0.68100	0
01/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.66800	0.69500	0
01/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.64200	0.66800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.26800	1.21300	0
01/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.19400	1.14000	0
01/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.23100	1.17600	0
01/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.96470	9.04390	0
01/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.30800	1.33600	0
01/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.50400	1.54800	200
01/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.28700	1.31900	0
01/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.32400	1.35400	0
01/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.80900	0.76000	0
01/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.53900	0.50400	0
01/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.87200	0.82500	0
01/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.84300	0.79200	0
01/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.03880	10.11800	0
01/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.87900	1.91900	0
01/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.85800	1.89700	0
01/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.90000	1.94100	0
01/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.01100	0.97300	0
01/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.06900	1.02900	0
01/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.04000	1.00100	0
01/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.76560	7.84630	409
01/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.29526	0.35462	0
01/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.26306	0.31898	0
01/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.06241	0.07713	80
01/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.32977	0.39237	0
01/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.06417	0.04607	0
01/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.49681	0.43083	0
01/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.09746	0.07268	0
01/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.07966	0.05832	0
01/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.86890	7.95010	518
01/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.18265	0.20401	0
01/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.17279	0.19310	0
01/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.19320	0.21583	0
01/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.62430	0.56573	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.70389	0.64300	0
01/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.66375	0.60391	0
01/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.29380	12.37720	10,560
01/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.86600	0.94600	0
01/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.81800	0.89800	0
01/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.91400	0.99500	0
01/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.77100	0.85000	0
01/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.47300	0.53700	0
01/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01900	0.02200	9,000
01/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.08500	0.10100	3,000
01/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.43700	0.49900	0
01/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.14800	0.17600	0
01/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.30300	1.38600	0
01/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.54900	0.61800	0
01/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.23400	0.27700	0
01/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.96200	1.04300	0
01/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.40100	1.48400	0
01/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.63100	0.70700	0
01/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.20500	1.28800	0
01/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.40300	0.46200	0
01/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.10900	0.08500	768
01/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01100	0.01100	0
01/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03700	0.03000	0
01/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00700	0.00700	0
01/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01800	0.01600	0
01/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.24000	0.20000	0
01/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05500	0.04100	0
01/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00900	0.00900	768
01/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.40400	0.34900	3,000
01/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.64100	0.57400	0
01/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.09300	0.07200	9,000
01/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.27500	1.19500	0
01/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07900	0.06000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02700	0.02300	0
01/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02000	0.01800	0
01/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02400	0.02100	0
01/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02200	0.01900	0
01/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.44660	12.53050	2,875
01/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.76900	0.83500	0
01/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.80500	0.87300	0
01/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.73600	0.79900	0
01/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.18900	0.16900	0
01/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.15800	0.14300	0
01/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.17200	0.15500	0
01/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.59900	12.68350	0
01/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.36400	0.38900	0
01/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.35300	0.37700	0
01/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.37500	0.40000	0
01/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.17600	1.11700	0
01/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.25400	1.19400	0
01/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.21500	1.15600	0
01/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10210	0.10300	3,828
01/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01214	0.01304	0
01/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02210	0.02300	0
01/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00342	0.00405	0
01/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00132	0.00105	0
01/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00004	0.00004	0
01/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10360	0.10450	25
01/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00287	0.00318	0
01/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00117	0.00132	0
01/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00740	0.00807	0
01/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00180	0.00157	0
01/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01557	0.01482	0
01/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00727	0.00668	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.22830	10.30880	21,602
01/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.24900	0.30500	0
01/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.21900	0.27300	0
01/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.28100	0.34000	0
01/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.18100	1.26200	0
01/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.17100	0.21400	0
01/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.46800	0.53800	0
01/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.23100	1.31100	0
01/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.38800	0.45400	0
01/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.07300	0.09400	0
01/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.05100	0.06600	0
01/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.15100	0.18800	3,400
01/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.02500	0.03200	0
01/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00900	0.01400	0
01/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.03700	0.04800	0
01/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00500	0.00700	0
01/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.03400	0.04300	0
01/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.69400	0.77200	0
01/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.01600	0.02300	0
01/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.04600	0.05900	3,400
01/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.03000	0.03900	6,800
01/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00700	0.01100	10,200
01/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.31400	0.37600	0
01/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.08600	0.06700	3,400
01/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.37900	1.30200	0
01/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.61800	0.55000	3,400
01/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.80200	0.73000	0
01/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.08800	1.01400	0
01/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01600	0.01300	0
01/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.75600	0.68400	0
01/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.52700	1.44800	0
01/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.70900	0.63900	0
01/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.28100	1.20500	0
01/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.89700	0.82300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.22300	0.17900	10,200
01/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.57300	0.50700	0
01/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.44500	0.38500	0
01/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06000	0.04500	0
01/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00300	0.00200	0
01/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04000	0.02900	0
01/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.19300	0.15500	0
01/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
01/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.10300	0.08100	0
01/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.14100	0.11400	0
01/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.12100	0.09600	0
01/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.36910	10.45020	24,649
01/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.33800	0.38000	0
01/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.31900	0.35800	0
01/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.35800	0.40400	0
01/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.33900	0.30400	0
01/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.40000	0.35800	0
01/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.36900	0.33000	0
01/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.51280	10.59450	350
01/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.40400	0.44300	0
01/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.39200	0.46500	0
01/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.38400	0.42200	0
01/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.64700	0.60300	0
01/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.55500	0.54600	0
01/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.61700	0.57400	0
01/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.92530	11.00750	500
01/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.69400	0.72600	0
01/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.68000	0.71200	0
01/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.70800	0.74000	0
01/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.22600	1.17600	0
01/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.29800	1.24800	0
01/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.26200	1.21200	0
01/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.27650	8.31000	22,416

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.02900	1.06200	0
01/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.97900	1.01200	0
01/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.07800	1.11200	0
01/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.88000	0.91300	0
01/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.32700	1.36100	0
01/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.54000	0.57300	0
01/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.83100	0.86400	0
01/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.27700	1.31100	0
01/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.40300	0.43400	0
01/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.07700	2.11000	0
01/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
01/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.02700	0.02400	0
01/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00500	0.00400	0
01/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01400	0.01300	0
01/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00400	0.00300	0
01/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00300	0.00200	0
01/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00300	0.00200	0
01/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.30880	8.34180	8,883
01/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.70600	0.73700	0
01/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.66400	0.69400	0
01/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.74900	0.78000	0
01/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04000	0.03800	0
01/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05500	0.05200	0
01/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04700	0.04500	0
01/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.34540	8.37910	2,328
01/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.40800	0.43200	0
01/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.38400	0.40700	0
01/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.43400	0.45900	0
01/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.27500	0.26600	0
01/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.32500	0.31400	0
01/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.29900	0.28900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.41130	9.44700	0
01/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.40600	2.45100	0
01/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.36400	2.40900	0
01/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.44800	2.49400	0
01/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28700	0.29700	0
01/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30300	0.31200	0
01/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29500	0.30400	0
01/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.77210	7.84740	10
01/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.26900	0.33000	0
01/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.23300	0.29000	0
01/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.30800	0.37100	0
01/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03600	0.02400	0
01/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06100	0.04300	0
01/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04700	0.03300	0
01/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.85810	7.93430	0
01/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.12700	0.15200	0
01/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.13900	0.16600	0
01/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.11600	0.13900	0
01/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.45800	0.40500	0
01/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.38100	0.33200	0
01/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.41900	0.36800	0
01/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.10340	0.12340	0
01/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.17360	0.15030	100,000
01/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.04320	0.05870	12,500
01/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.11280	0.08200	12,987
01/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.07650	0.09320	12,500
01/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.07530	0.08720	12,500
01/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.49300	8.56440	25

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.13700	0.16900	0
01/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.12100	0.15000	0
01/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.15500	0.19000	0
01/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.21200	0.17600	0
01/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.27800	0.23600	0
01/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.24400	0.20500	0
01/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.62140	8.69210	0
01/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.19600	0.20900	0
01/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.20800	0.22200	0
01/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.18600	0.19800	0
01/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.71500	0.65600	0
01/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.63700	0.58000	0
01/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.67500	0.61700	0
01/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.45390	6.47730	0
01/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.20800	0.22700	0
01/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.20000	0.21900	0
01/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.21500	0.23500	0
01/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.03500	0.03100	0
01/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.04000	0.03500	0
01/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.03800	0.03300	0
01/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.50500	6.52740	0
01/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.31900	0.33600	0
01/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.28800	0.30400	0
01/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.35300	0.37100	0
01/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.09800	0.09400	0
01/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.13300	0.12700	0
01/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.11400	0.10900	0
01/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
01/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
01/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
01/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
01/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
01/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.22940	1.24320	0
01/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.04380	0.05410	0
01/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.08290	0.09560	0
01/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01990	0.02580	0
01/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.04050	0.03260	0
01/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00350	0.00240	0
01/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01440	0.01090	0
01/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24490	1.25870	0
01/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.10810	0.11980	0
01/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.15140	0.16420	0
01/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.07360	0.08300	0
01/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02870	0.02430	0
01/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00650	0.00550	0
01/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01320	0.01110	0
02/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.71670	7.76560	243,764
02/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.68900	0.73600	0
02/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.64200	0.68800	0
02/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.73700	0.78500	0
02/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.72400	0.77100	0
02/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.58200	0.62700	30,100
02/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.49200	0.53500	0
02/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.92000	0.96800	0
02/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.53600	0.58100	0
02/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.96900	1.01800	0
02/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.26400	0.29500	0
02/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.09800	0.11200	0
02/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.36800	0.40500	0
02/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.04400	0.05000	0
02/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.01900	1.06700	0
02/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.04000	0.04500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.87100	0.91900	0
02/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.08700	0.09900	4,350
02/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.62900	0.67500	10,000
02/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.06900	1.11700	0
02/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.33100	0.36600	0
02/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.05500	0.06200	0
02/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.12600	0.14200	0
02/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.67600	0.72200	0
02/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.11800	1.16700	0
02/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.14200	0.16000	0
02/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.07700	0.08800	0
02/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.11100	0.12600	0
02/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.06100	0.07000	0
02/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.40700	0.44600	0
02/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.44800	0.49000	0
02/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.82100	0.86900	0
02/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.18100	0.20600	0
02/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.06800	0.07800	0
02/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.29700	0.33000	5,000
02/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.31700	1.36600	0
02/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.56700	1.61600	0
02/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.23400	0.26300	0
02/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.04900	0.05600	6,620
02/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.51700	1.56600	0
02/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.77200	0.82000	0
02/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.16000	0.18100	0
02/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.03600	0.04100	4,850
02/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.26800	1.31600	0
02/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.20600	0.23300	0
02/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.16800	1.21700	0
02/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.21800	1.26600	0
02/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.36700	1.41600	0
02/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.61700	1.66600	0
02/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00900	0.01000	4,850



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00500	0.00600	2,000
02/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.03200	0.03700	0
02/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.02900	0.03400	8,600
02/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.01600	0.01900	3
02/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.01200	0.01400	4,100
02/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.02400	0.02800	0
02/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.02200	0.02500	0
02/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01800	0.02100	15,860
02/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.02000	0.02300	0
02/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00800	0.00900	2,000
02/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.78800	1.74000	0
02/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.54100	1.49300	0
02/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.00300	0.95700	0
02/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.95500	0.90900	176
02/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.05100	1.00500	0
02/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.90700	0.86200	0
02/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.09900	1.05300	0
02/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.29500	1.24800	0
02/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.81200	0.76800	190
02/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.76500	0.72100	250
02/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.49200	1.44400	0
02/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00000	2,420
02/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.13900	0.11700	100
02/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
02/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.71900	0.67500	0
02/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.19300	0.16500	0
02/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00500	0.00400	0
02/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.58200	0.54000	0
02/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.11700	0.09700	13,860
02/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.08000	0.06400	3,020
02/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.45100	0.41200	366
02/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.16400	0.14000	0
02/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03100	0.02400	0
02/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.04000	0.03000	0
02/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.49400	0.45400	0
02/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.29400	0.26000	0
02/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.41000	0.37200	4,620
02/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.22500	0.19400	250
02/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00900	0.00600	0
02/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.25900	0.22600	0
02/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.53800	0.49600	0
02/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.06400	0.05000	0
02/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00100	0
02/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01200	0.00900	0
02/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.37000	0.33300	7,051
02/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.67300	0.62900	250
02/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00100	10,000
02/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.62700	0.58400	0
02/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.05100	0.03900	0
02/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.33100	0.29600	0
02/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.09700	0.07900	0
02/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01900	0.01500	0
02/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00200	0
02/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02500	0.01900	0
02/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01500	0.01100	0
02/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00700	0.00500	1,000
02/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00600	0.00500	0
02/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01100	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00800	0.00600	0
02/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.81970	7.86890	57,920
02/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.65300	0.69200	0
02/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.61400	0.65200	0
02/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.69200	0.73200	0
02/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.06900	0.00000	2,500
02/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.34900	0.37400	0
02/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.10000	0.10800	5,000
02/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.37200	0.39800	0
02/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.22700	0.24400	0
02/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.09100	1.13700	4,850
02/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.14400	0.15500	0
02/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.12200	0.13200	0
02/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.11000	0.12000	0
02/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.86000	0.90400	0
02/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.47900	0.51000	0
02/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.25600	0.27500	0
02/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.20100	0.21700	10,000
02/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.58100	0.54800	132
02/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.43600	0.40600	2,000
02/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.15900	0.14100	14,000
02/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.04000	0.03500	2,000
02/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.04000	1.00100	132
02/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.95200	0.91300	0
02/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.82400	0.78600	100
02/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.50700	0.47500	132
02/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02100	0.01800	0
02/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.25200	0.22900	10,000
02/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.49900	0.00000	0
02/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.27900	0.25500	5,000
02/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.13000	1.08900	0
02/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.07200	0.06300	0
02/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.09400	0.08300	0
02/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.08300	0.07300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.92330	7.97270	7,819
02/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.83500	0.87200	0
02/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.79800	0.83500	0
02/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.87300	0.91300	16,000
02/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.21100	0.22300	0
02/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.76300	0.79800	37,000
02/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.17000	0.17900	360
02/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.44200	0.46400	0
02/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.24600	0.25900	0
02/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.15900	0.16700	5,500
02/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.08800	1.05000	1,500
02/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.92300	0.88600	4,000
02/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.43600	1.39400	0
02/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.41900	0.39100	360
02/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.34700	1.30600	0
02/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.10000	0.09000	0
02/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.14000	0.12500	0
02/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.12500	0.11200	0
02/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.11200	0.09900	0
02/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.02540	8.07490	5,000
02/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.66500	0.69200	0
02/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.26700	0.27800	540
02/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.54100	0.56300	300
02/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.64200	0.66800	0
02/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.68900	0.71700	0
02/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.31400	0.29200	0
02/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.51600	0.48800	540
02/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.36700	0.34300	0
02/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.34200	1.30300	0
02/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.34000	0.31700	0
02/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.12310	8.17170	0
02/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.68700	0.71000	0
02/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.66800	0.69000	0
02/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.70700	0.73000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.36600	0.37900	180
02/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.63200	0.65200	0
02/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.60900	0.58000	180
02/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.48400	0.45800	0
02/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.34300	1.30700	0
02/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.54500	0.51800	0
02/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.51400	0.48800	0
02/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.35390	8.40170	659
02/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.63700	0.65500	0
02/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.62500	0.64200	0
02/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.65000	0.66800	0
02/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.22400	1.19400	0
02/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.29900	1.26800	0
02/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.26100	1.23100	0
02/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.91960	8.96470	0
02/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.28400	1.30800	0
02/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.26400	1.28700	0
02/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.48100	1.50400	200
02/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.30500	1.32400	0
02/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.83500	0.80900	0
02/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.56100	0.53900	0
02/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.89400	0.87200	0
02/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.86400	0.84300	0
02/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.99370	10.03880	0
02/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.85300	1.87900	0
02/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.83200	1.85800	0
02/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.87400	1.90000	0
02/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.03000	1.01100	0
02/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.08800	1.06900	0
02/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.05900	1.04000	0
02/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.71670	7.76560	404
02/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.26419	0.29526	0
02/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.05459	0.06241	80

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.23408	0.26306	0
02/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.29663	0.32977	0
02/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.07993	0.06417	0
02/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.53789	0.49681	0
02/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.11738	0.09746	0
02/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.09749	0.07966	0
02/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.81970	7.86890	518
02/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.16938	0.18265	0
02/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.16017	0.17279	0
02/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.17925	0.19320	0
02/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.65955	0.62430	0
02/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.74047	0.70389	0
02/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.69968	0.66375	0
02/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.19890	12.29380	10,710
02/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.77200	0.86600	0
02/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.72500	0.81800	0
02/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01500	0.01900	9,000
02/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.12200	0.14800	0
02/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.06900	0.08500	3,000
02/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.54800	0.63100	0
02/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.11100	1.20500	0
02/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.33700	0.40300	0
02/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.36800	0.43700	0
02/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.82000	0.91400	0
02/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.67800	0.77100	0
02/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.40100	0.47300	0
02/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.21000	1.30300	0
02/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.47100	0.54900	0
02/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.19400	0.23400	0
02/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.86800	0.96200	0
02/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.30700	1.40100	0
02/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00800	0.00700	0
02/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01900	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.29500	0.24000	0
02/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.07200	0.05500	0
02/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01100	0.00900	768
02/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.10200	0.07900	0
02/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02900	0.02700	0
02/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02100	0.02000	0
02/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.11900	0.09300	9,000
02/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.13800	0.10900	768
02/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01200	0.01100	0
02/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04900	0.03700	0
02/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.36600	1.27500	0
02/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.47300	0.40400	3,000
02/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.72000	0.64100	0
02/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02600	0.02400	0
02/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02300	0.02200	0
02/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.35110	12.44660	2,885
02/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.69700	0.76900	0
02/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.66700	0.73600	0
02/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.72900	0.80500	0
02/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.17800	0.15800	0
02/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.21600	0.18900	0
02/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.19600	0.17200	0
02/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.50280	12.59900	0
02/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.34000	0.36400	0
02/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.33100	0.35300	0
02/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.35000	0.37500	0
02/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.24700	1.17600	0
02/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.32800	1.25400	0
02/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.28700	1.21500	0
02/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10140	0.10210	3,828
02/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01145	0.01214	0
02/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00301	0.00342	0
02/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02140	0.02210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00161	0.00132	0
02/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00005	0.00004	0
02/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10290	0.10360	25
02/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00274	0.00287	0
02/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00113	0.00117	0
02/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00701	0.00740	0
02/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00211	0.00180	0
02/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01623	0.01557	0
02/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00784	0.00727	0
02/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.14120	10.22830	21,537
02/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.19400	0.24900	0
02/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.16800	0.21900	0
02/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.22200	0.28100	0
02/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.09500	1.18100	0
02/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.13100	0.17100	0
02/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.39400	0.46800	0
02/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.14400	1.23100	0
02/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.31900	0.38800	0
02/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.05400	0.07300	0
02/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.03800	0.05100	0
02/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.11500	0.15100	3,400
02/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01800	0.02500	0
02/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00600	0.00900	0
02/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.02700	0.03700	0
02/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00300	0.00500	0
02/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.02500	0.03400	0
02/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.61100	0.69400	0
02/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.01100	0.01600	0
02/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.03400	0.04600	3,400
02/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00500	0.00700	10,200
02/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.25200	0.31400	0
02/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.02200	0.03000	6,800



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.46400	1.37900	0
02/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.11100	0.08600	3,400
02/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.69300	0.61800	3,400
02/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.88100	0.80200	0
02/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.17000	1.08800	0
02/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02000	0.01600	0
02/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.83400	0.75600	0
02/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.61200	1.52700	0
02/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.78600	0.70900	0
02/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.36500	1.28100	0
02/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.97700	0.89700	0
02/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.27400	0.22300	10,200
02/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.64700	0.57300	0
02/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.51300	0.44500	0
02/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.07800	0.06000	0
02/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
02/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.05300	0.04000	0
02/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.24000	0.19300	0
02/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00400	0.00300	0
02/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.13100	0.10300	0
02/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.17700	0.14100	0
02/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.15300	0.12100	0
02/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.28020	10.36910	25,699
02/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.29500	0.33800	0
02/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.27800	0.31900	0
02/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.31300	0.35800	0
02/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.38300	0.33900	0
02/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.44800	0.40000	0
02/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.41500	0.36900	0
02/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.42210	10.51280	350
02/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.36300	0.40400	0
02/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.34400	0.38400	0
02/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.38200	0.39200	0
02/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.63500	0.55500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.69700	0.64700	0
02/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.66600	0.61700	0
02/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.82350	10.92530	500
02/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.65400	0.69400	0
02/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.64100	0.68000	0
02/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.66700	0.70800	0
02/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.28700	1.22600	0
02/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.36100	1.29800	0
02/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.32400	1.26200	0
02/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.23390	8.27650	18,231
02/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.98600	1.02900	0
02/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.93600	0.97900	0
02/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.03600	1.07800	0
02/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.83700	0.88000	0
02/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.28500	1.32700	0
02/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.50000	0.54000	0
02/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.78800	0.83100	0
02/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.23500	1.27700	0
02/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.03400	2.07700	0
02/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.36600	0.40300	0
02/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03200	0.02700	0
02/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
02/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00400	0.00500	0
02/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01600	0.01400	0
02/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
02/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00300	0.00400	0
02/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
02/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00200	0.00300	0
02/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00200	0.00300	0
02/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.26590	8.30880	8,883
02/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.66700	0.70600	0
02/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.71000	0.74900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.62600	0.66400	0
02/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06000	0.05500	0
02/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04400	0.04000	0
02/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05100	0.04700	0
02/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.30240	8.34540	2,328
02/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.38200	0.40800	0
02/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.35900	0.38400	0
02/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.40600	0.43400	0
02/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.29000	0.27500	0
02/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.34300	0.32500	0
02/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.31600	0.29900	0
02/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.37120	9.41130	0
02/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.36200	2.40600	0
02/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.31900	2.36400	0
02/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.40400	2.44800	0
02/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28300	0.28700	0
02/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.29800	0.30300	0
02/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29100	0.29500	0
02/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.71580	7.77210	10
02/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.22900	0.26900	0
02/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.26500	0.30800	0
02/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.19600	0.23300	0
02/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08000	0.06100	0
02/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04900	0.03600	0
02/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06300	0.04700	0
02/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.80130	7.85810	0
02/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.11200	0.12700	0
02/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10300	0.11600	0
02/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12300	0.13900	0
02/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.42200	0.38100	0
02/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.50200	0.45800	0
02/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.46100	0.41900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.09280	0.10340	0
02/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.18730	0.17360	100,000
02/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.03660	0.04320	12,500
02/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.13380	0.11280	12,987
02/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.06830	0.07650	12,500
02/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.06810	0.07530	12,500
02/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.42140	8.49300	25
02/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.11200	0.13700	0
02/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.12700	0.15500	0
02/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.09800	0.12100	0
02/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.32700	0.27800	0
02/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.25600	0.21200	0
02/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.29100	0.24400	0
02/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.54910	8.62140	0
02/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.17300	0.19600	0
02/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.16300	0.18600	0
02/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.18300	0.20800	0
02/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.68400	0.63700	0
02/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.76400	0.71500	0
02/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.72400	0.67500	0
02/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.43250	6.45390	0
02/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.19100	0.20800	0
02/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.18400	0.20000	0
02/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.19900	0.21500	0
02/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.04000	0.03500	0
02/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.04500	0.04000	0
02/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.04200	0.03800	0
02/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.48460	6.50500	0
02/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.30500	0.31900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.27400	0.28800	0
02/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.33800	0.35300	0
02/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.10300	0.09800	0
02/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.13900	0.13300	0
02/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.12000	0.11400	0
02/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
02/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
02/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
02/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
02/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
02/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.22290	1.22940	0
02/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.03980	0.04380	0
02/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01770	0.01990	0
02/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.07730	0.08290	0
02/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00440	0.00350	0
02/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.04480	0.04050	0
02/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01690	0.01440	0
02/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.23820	1.24490	0
02/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.10290	0.10810	0
02/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.06950	0.07360	0
02/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.14540	0.15140	0
02/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00720	0.00650	0
02/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03130	0.02870	0
02/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01470	0.01320	0
03/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.64080	7.71670	247,917
03/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.61700	0.68900	0
03/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.57000	0.64200	0
03/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.66400	0.73700	0
03/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.65100	0.72400	0
03/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.51200	0.58200	30,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.42400	0.49200	0
03/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.84500	0.92000	0
03/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.46800	0.53600	0
03/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.89400	0.96900	0
03/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.21800	0.26400	0
03/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.08000	0.09800	0
03/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.31100	0.36800	0
03/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.03600	0.04400	0
03/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.94400	1.01900	0
03/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.03300	0.04000	0
03/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.79600	0.87100	0
03/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.07100	0.08700	4,350
03/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.55700	0.62900	10,000
03/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.99300	1.06900	0
03/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.27700	0.33100	0
03/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.04500	0.05500	0
03/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.10200	0.12600	0
03/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.60400	0.67600	0
03/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.04300	1.11800	0
03/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.11600	0.14200	0
03/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.06300	0.07700	0
03/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.09000	0.11100	0
03/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.05000	0.06100	0
03/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.34700	0.40700	0
03/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00700	0.00900	4,850
03/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01500	0.01800	15,860
03/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.01600	0.02000	0
03/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00700	0.00800	2,000
03/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00400	0.00500	2,000
03/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.14200	1.21800	0
03/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.29200	1.36700	0
03/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.54100	1.61700	0
03/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.02700	0.03200	0
03/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.02400	0.02900	8,600

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.01400	0.01600	3
03/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.01000	0.01200	4,100
03/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.02000	0.02400	0
03/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01800	0.02200	0
03/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.38500	0.44800	0
03/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.74700	0.82100	0
03/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.14800	0.18100	0
03/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.05600	0.06800	0
03/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.24600	0.29700	5,000
03/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.24200	1.31700	0
03/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.49100	1.56700	0
03/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.19100	0.23400	0
03/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.04000	0.04900	6,620
03/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.44100	1.51700	0
03/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.69900	0.77200	0
03/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.13100	0.16000	0
03/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.03000	0.03600	4,850
03/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.19200	1.26800	0
03/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.16700	0.20600	0
03/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.09200	1.16800	0
03/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.17600	0.13900	100
03/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.78900	0.71900	0
03/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.24000	0.19300	0
03/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00800	0.00500	0
03/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.64900	0.58200	0
03/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.15000	0.11700	13,860
03/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
03/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.10500	0.08000	3,020
03/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.51500	0.45100	366
03/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.20700	0.16400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00600	0.00400	0
03/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.04400	0.03100	0
03/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.02700	0.95500	176
03/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.12400	1.05100	0
03/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.97900	0.90700	0
03/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.17300	1.09900	0
03/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.36900	1.29500	0
03/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.88300	0.81200	190
03/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.83600	0.76500	250
03/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
03/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
03/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.56600	1.49200	0
03/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.86300	1.78800	0
03/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.61600	1.54100	0
03/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.07500	1.00300	0
03/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.05600	0.04000	0
03/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.55900	0.49400	0
03/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.34900	0.29400	0
03/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.47200	0.41000	4,620
03/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.27500	0.22500	250
03/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00200	0.00100	0
03/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01300	0.00900	0
03/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.31100	0.25900	0
03/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.60400	0.53800	0
03/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.08600	0.06400	0
03/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01600	0.01200	0
03/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.43000	0.37000	7,051
03/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00500	0.00400	0
03/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.74200	0.67300	250
03/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00300	0.00200	10,000
03/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.69500	0.62700	0
03/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.07000	0.05100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.38900	0.33100	0
03/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.12700	0.09700	0
03/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00300	0.00200	0
03/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02700	0.01900	0
03/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00400	0.00300	0
03/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03300	0.02500	0
03/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02100	0.01500	0
03/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01000	0.00700	1,000
03/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00900	0.00600	0
03/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01500	0.01100	0
03/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01200	0.00800	0
03/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.79180	7.81970	59,422
03/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.63300	0.65300	0
03/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.59600	0.61400	0
03/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.67100	0.69200	0
03/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.22300	0.22700	0
03/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.06400	1.09100	4,850
03/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.14200	0.14400	0
03/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.06900	0.06900	2,500
03/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.34100	0.34900	0
03/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.12200	0.12200	0
03/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.11000	0.11000	0
03/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.83500	0.86000	0
03/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.46500	0.47900	0
03/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.25100	0.25600	0
03/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.19900	0.20100	10,000
03/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.10000	0.10000	5,000
03/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.36300	0.37200	0
03/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.27100	0.25200	10,000
03/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.52700	1.49900	0
03/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.60700	0.58100	132
03/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.45900	0.43600	2,000
03/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.17300	0.15900	14,000
03/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.04300	0.04000	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.06800	1.04000	132
03/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.98000	0.95200	0
03/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.29900	0.27900	5,000
03/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.15800	1.13000	0
03/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.85000	0.82400	100
03/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.53100	0.50700	132
03/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02200	0.02100	0
03/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.07900	0.07200	0
03/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.10400	0.09400	0
03/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.09100	0.08300	0
03/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.84600	7.92330	7,819
03/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.77900	0.83500	0
03/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.74400	0.79800	0
03/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.81500	0.87300	16,000
03/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.71000	0.76300	37,000
03/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.15900	0.17000	360
03/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.41200	0.44200	0
03/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.19800	0.21100	0
03/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.23000	0.24600	0
03/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.14900	0.15900	5,500
03/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.15200	1.08800	1,500
03/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.98400	0.92300	4,000
03/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.50300	1.43600	0
03/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.46600	0.41900	360
03/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.41300	1.34700	0
03/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.11900	0.10000	0
03/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.16400	0.14000	0
03/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.14800	0.12500	0
03/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.13300	0.11200	0
03/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.94690	8.02540	5,000
03/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.63000	0.66500	0
03/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.60800	0.64200	0
03/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.65200	0.68900	0
03/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.51100	0.54100	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.25300	0.26700	540
03/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.40600	1.34200	0
03/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.35500	0.31400	0
03/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.56400	0.51600	540
03/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.41100	0.36700	0
03/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.38300	0.34000	0
03/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.04430	8.12310	0
03/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.65700	0.68700	0
03/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.35100	0.36600	180
03/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.60300	0.63200	0
03/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.63800	0.66800	0
03/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.67600	0.70700	0
03/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.65900	0.60900	180
03/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.53200	0.48400	0
03/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.40700	1.34300	0
03/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.59400	0.54500	0
03/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.56300	0.51400	0
03/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.27610	8.35390	659
03/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.62200	0.63700	0
03/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.63400	0.65000	0
03/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.61000	0.62500	0
03/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.36200	1.29900	0
03/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.28600	1.22400	0
03/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.32400	1.26100	0
03/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.84540	8.91960	0
03/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.26200	1.28400	0
03/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.24200	1.26400	0
03/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.45500	1.48100	200
03/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.28300	1.30500	0
03/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.88800	0.83500	0
03/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.61000	0.56100	0
03/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.94700	0.89400	0
03/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.91700	0.86400	0
03/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.91950	9.99370	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.82700	1.85300	0
03/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.80600	1.83200	0
03/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.84800	1.87400	0
03/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.07900	1.03000	0
03/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.13700	1.08800	0
03/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.10800	1.05900	0
03/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.64080	7.71670	404
03/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.21756	0.26419	0
03/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.19125	0.23408	0
03/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.24628	0.29663	0
03/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.04476	0.05459	80
03/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.10548	0.07993	0
03/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.60396	0.53789	0
03/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.15045	0.11738	0
03/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.12676	0.09749	0
03/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.79180	7.81970	518
03/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.16759	0.16938	0
03/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.15860	0.16017	0
03/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.17722	0.17925	0
03/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.68542	0.65955	0
03/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.76680	0.74047	0
03/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.72579	0.69968	0
03/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.06220	12.19890	10,480
03/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.64000	0.77200	0
03/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.59700	0.72500	0
03/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.68700	0.82000	0
03/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.55600	0.67800	0
03/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01200	0.01500	9,000
03/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.25900	0.33700	0
03/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.28500	0.36800	0
03/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.09100	0.12200	0
03/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.04900	0.06900	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.31200	0.40100	0
03/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.07400	1.21000	0
03/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.37300	0.47100	0
03/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.14700	0.19400	0
03/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.73500	0.86800	0
03/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.17200	1.30700	0
03/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.44100	0.54800	0
03/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.97600	1.11100	0
03/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01400	0.01200	0
03/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.07900	0.04900	0
03/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01000	0.00800	0
03/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02300	0.01900	0
03/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.38500	0.29500	0
03/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.11100	0.07200	0
03/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01200	0.01100	768
03/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.15000	0.10200	0
03/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.50000	1.36600	0
03/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.57900	0.47300	3,000
03/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.83700	0.72000	0
03/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.17300	0.11900	9,000
03/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.19700	0.13800	768
03/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.04400	0.02900	0
03/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02500	0.02100	0
03/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03500	0.02600	0
03/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02800	0.02300	0
03/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.29000	12.35110	2,885
03/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.65900	0.69700	0
03/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.63000	0.66700	0
03/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.69000	0.72900	0
03/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.20000	0.17800	0
03/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.24000	0.21600	0
03/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.21900	0.19600	0
03/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.36390	12.50280	0
03/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.31000	0.34000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.30100	0.33100	0
03/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.31900	0.35000	0
03/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.35500	1.24700	0
03/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.43700	1.32800	0
03/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.39600	1.28700	0
03/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09980	0.10140	3,828
03/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00989	0.01145	0
03/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01980	0.02140	0
03/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00216	0.00301	0
03/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00236	0.00161	0
03/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00009	0.00005	0
03/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10190	0.10290	25
03/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00250	0.00274	0
03/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00103	0.00113	0
03/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00639	0.00701	0
03/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00249	0.00211	0
03/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01713	0.01623	0
03/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00860	0.00784	0
03/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.00840	10.14120	21,507
03/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.13900	0.19400	0
03/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.12300	0.16800	0
03/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.15800	0.22200	0
03/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.96400	1.09500	0
03/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.09500	0.13100	0
03/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.29800	0.39400	0
03/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.01300	1.14400	0
03/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.23400	0.31900	0
03/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.04000	0.05400	0
03/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.02900	0.03800	0
03/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.08400	0.11500	3,400
03/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01300	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00400	0.00600	0
03/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.02100	0.02700	0
03/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00200	0.00300	0
03/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.01900	0.02500	0
03/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.49200	0.61100	0
03/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00700	0.01100	0
03/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.02600	0.03400	3,400
03/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00300	0.00500	10,200
03/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.17800	0.25200	0
03/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01700	0.02200	6,800
03/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.59500	1.46400	0
03/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.17000	0.11100	3,400
03/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.81800	0.69300	3,400
03/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	1.00900	0.88100	0
03/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.29900	1.17000	0
03/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.03400	0.02000	0
03/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.96100	0.83400	0
03/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.74400	1.61200	0
03/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.91300	0.78600	0
03/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.49600	1.36500	0
03/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.10500	0.97700	0
03/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.37600	0.27400	10,200
03/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.77100	0.64700	0
03/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.63200	0.51300	0
03/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.12600	0.07800	0
03/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00500	0.00300	0
03/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.09000	0.05300	0
03/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.33700	0.24000	0
03/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00600	0.00400	0
03/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.20000	0.13100	0
03/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.26500	0.17700	0
03/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.23100	0.15300	0
03/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.20990	10.28020	25,891
03/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.27600	0.29500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.26000	0.27800	0
03/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.29200	0.31300	0
03/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.43200	0.38300	0
03/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.50000	0.44800	0
03/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.46600	0.41500	0
03/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.28610	10.42210	350
03/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.30600	0.36300	0
03/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.29000	0.34400	0
03/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.32400	0.38200	0
03/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.71300	0.63500	0
03/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.77900	0.69700	0
03/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.74500	0.66600	0
03/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.68420	10.82350	500
03/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.61000	0.65400	0
03/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.59800	0.64100	0
03/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.62300	0.66700	0
03/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.38200	1.28700	0
03/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.45700	1.36100	0
03/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.41900	1.32400	0
03/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.16590	8.23390	18,231
03/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.91800	0.98600	0
03/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.86900	0.93600	0
03/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.96800	1.03600	0
03/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.77000	0.83700	0
03/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.21700	1.28500	0
03/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.43500	0.50000	0
03/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.72100	0.78800	0
03/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.16700	1.23500	0
03/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.96600	2.03400	0
03/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.31000	0.36600	0
03/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.04400	0.03200	0
03/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00500	0.00400	0
03/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01900	0.01600	0
03/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
03/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00400	0.00300	0
03/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00300	0.00200	0
03/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00200	0.00200	0
03/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.24940	8.26590	8,758
03/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.65300	0.66700	0
03/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.61200	0.62600	0
03/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.69600	0.71000	0
03/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04700	0.04400	0
03/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06300	0.06000	0
03/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05400	0.05100	0
03/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.23310	8.30240	2,328
03/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.35000	0.38200	0
03/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.32900	0.35900	0
03/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.37200	0.40600	0
03/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.32500	0.29000	0
03/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.38200	0.34300	0
03/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.35300	0.31600	0
03/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.31740	9.37120	0
03/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.31800	2.36200	0
03/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.27600	2.31900	0
03/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.36000	2.40400	0
03/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29300	0.28300	0
03/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30900	0.29800	0
03/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30100	0.29100	0
03/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.65080	7.71580	10
03/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.18800	0.22900	0
03/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.15800	0.19600	0
03/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.22000	0.26500	0
03/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.06900	0.04900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.10700	0.08000	0
03/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.08700	0.06300	0
03/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.78510	7.80130	0
03/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.11400	0.11200	0
03/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12500	0.12300	0
03/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10400	0.10300	0
03/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.51900	0.50200	0
03/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.44000	0.42200	0
03/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.47900	0.46100	0
03/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.08180	0.09280	0
03/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.21180	0.18730	100,000
03/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.02810	0.03660	12,500
03/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.17320	0.13380	12,987
03/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.05680	0.06830	12,500
03/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.05790	0.06810	12,500
03/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.06780	0.08600	5,670
03/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.30560	8.42140	25
03/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.07500	0.11200	0
03/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.06500	0.09800	0
03/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.08600	0.12700	0
03/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.33000	0.25600	0
03/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.40900	0.32700	0
03/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.36900	0.29100	0
03/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.48510	8.54910	0
03/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.15400	0.17300	0
03/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.16300	0.18300	0
03/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.14500	0.16300	0
03/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.81000	0.76400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.72800	0.68400	0
03/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.76900	0.72400	0
03/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.36800	6.43250	0
03/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.14500	0.19100	0
03/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.13900	0.18400	0
03/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.15200	0.19900	0
03/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.05800	0.04000	0
03/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.06500	0.04500	0
03/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.06100	0.04200	0
03/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.46030	6.48460	0
03/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.28800	0.30500	0
03/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.25800	0.27400	0
03/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.32000	0.33800	0
03/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11000	0.10300	0
03/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.14800	0.13900	0
03/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.12800	0.12000	0
03/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
03/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
03/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
03/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
03/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
03/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.21070	1.22290	0
03/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.03240	0.03980	0
03/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.06670	0.07730	0
03/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01400	0.01770	0
03/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05330	0.04480	0
03/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00600	0.00440	0
03/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02170	0.01690	0
03/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.23380	1.23820	0
03/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.09980	0.10290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.14030	0.14540	0
03/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.06750	0.06950	0
03/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03370	0.03130	0
03/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00650	0.00720	0
03/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01600	0.01470	0
06/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.63640	7.64080	245,845
06/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.61200	0.61700	0
06/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.56500	0.57000	0
06/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.65900	0.66400	0
06/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.64600	0.65100	0
06/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.50600	0.51200	30,100
06/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.41800	0.42400	0
06/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.84000	0.84500	0
06/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.46100	0.46800	0
06/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.88900	0.89400	0
06/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.20900	0.21800	0
06/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.07300	0.08000	0
06/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.30300	0.31100	0
06/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.03300	0.03600	0
06/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.93900	0.94400	0
06/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.02900	0.03300	0
06/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.79100	0.79600	0
06/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.06500	0.07100	4,350
06/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.55200	0.55700	10,000
06/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.98800	0.99300	0
06/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.26900	0.27700	0
06/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.04000	0.04500	0
06/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.09500	0.10200	0
06/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.59800	0.60400	0
06/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.03800	1.04300	0
06/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.10800	0.11600	0
06/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00600	0.00700	4,850
06/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.05700	0.06300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.08400	0.09000	0
06/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.04500	0.05000	0
06/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.33900	0.34700	0
06/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.37800	0.38500	0
06/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.74200	0.74700	0
06/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.14000	0.14800	0
06/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.05100	0.05600	0
06/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.23800	0.24600	5,000
06/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.23700	1.24200	0
06/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.48700	1.49100	0
06/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.18300	0.19100	0
06/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.03600	0.04000	6,620
06/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.43700	1.44100	0
06/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.69400	0.69900	0
06/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.12300	0.13100	0
06/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.02600	0.03000	4,850
06/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.18700	1.19200	0
06/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.15900	0.16700	0
06/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.08800	1.09200	0
06/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.13800	1.14200	0
06/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.28700	1.29200	0
06/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.53700	1.54100	0
06/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.02400	0.02700	0
06/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.02100	0.02400	8,600
06/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.01200	0.01400	3
06/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00900	0.01000	4,100
06/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01800	0.02000	0
06/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01600	0.01800	0
06/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01300	0.01500	15,860
06/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.01400	0.01600	0
06/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00600	0.00700	2,000
06/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00300	0.00400	2,000
06/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.57000	1.56600	0
06/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.86700	1.86300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.62000	1.61600	0
06/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.07800	1.07500	0
06/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.03000	1.02700	176
06/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.12700	1.12400	0
06/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.98200	0.97900	0
06/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.17600	1.17300	0
06/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.37300	1.36900	0
06/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.88500	0.88300	190
06/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.83800	0.83600	250
06/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
06/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00200	0.00100	2,420
06/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00200	0.00100	0
06/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.17300	0.17600	100
06/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.79000	0.78900	0
06/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.23700	0.24000	0
06/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00800	0.00800	0
06/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
06/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.65000	0.64900	0
06/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.14700	0.15000	13,860
06/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
06/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.10200	0.10500	3,020
06/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.51500	0.51500	366
06/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.20400	0.20700	0
06/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00600	0.00600	0
06/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.04200	0.04400	0
06/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.05300	0.05600	0
06/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.55900	0.55900	0
06/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.34800	0.34900	0
06/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.47100	0.47200	4,620
06/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.27200	0.27500	250
06/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01200	0.01300	0
06/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.30900	0.31100	0
06/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.60400	0.60400	0
06/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.08300	0.08600	0
06/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
06/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01600	0.01600	0
06/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.42900	0.43000	7,051
06/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00500	0.00500	0
06/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.74300	0.74200	250
06/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00300	0.00300	10,000
06/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.69700	0.69500	0
06/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.06700	0.07000	0
06/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.38700	0.38900	0
06/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.12300	0.12700	9,200
06/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00300	0.00300	0
06/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02500	0.02700	0
06/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00400	0.00400	0
06/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03200	0.03300	0
06/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02000	0.02100	0
06/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01000	0.01000	1,000
06/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00900	0.00900	0
06/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01500	0.01500	0
06/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01200	0.01200	0
06/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.78770	7.79180	62,435
06/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.62600	0.63300	0
06/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.24400	0.25100	0
06/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.19200	0.19900	10,000
06/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.09600	0.10000	5,000
06/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.35500	0.36300	0
06/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.58900	0.59600	0
06/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.66500	0.67100	0
06/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.21600	0.22300	0
06/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.05900	1.06400	4,850
06/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.13700	0.14200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.11700	0.12200	0
06/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.10600	0.11000	0
06/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.83000	0.83500	0
06/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.45700	0.46500	0
06/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.06700	0.06900	2,500
06/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.33300	0.34100	0
06/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.29500	0.29900	5,000
06/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.15800	1.15800	0
06/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.16900	0.17300	14,000
06/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.04200	0.04300	2,000
06/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.06800	1.06800	132
06/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.97900	0.98000	0
06/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.84900	0.85000	100
06/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.52800	0.53100	132
06/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02100	0.02200	0
06/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.07700	0.07900	0
06/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.10100	0.10400	0
06/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.26700	0.27100	10,000
06/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.52900	1.52700	0
06/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.60400	0.60700	132
06/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.45600	0.45900	2,000
06/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.08800	0.09100	0
06/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.84130	7.84600	7,819
06/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.77100	0.77900	0
06/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.19100	0.19800	0
06/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.22300	0.23000	0
06/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.14400	0.14900	5,500
06/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.73600	0.74400	0
06/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.80700	0.81500	16,000
06/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.70200	0.71000	37,000
06/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.15400	0.15900	360
06/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.40200	0.41200	0
06/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.46100	0.46600	360
06/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.41300	1.41300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.11600	0.11900	9,200
06/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.16100	0.16400	0
06/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.14500	0.14800	0
06/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.15000	1.15200	1,500
06/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.98200	0.98400	4,000
06/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.50300	1.50300	0
06/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.13000	0.13300	0
06/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.94270	7.94690	5,000
06/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.62000	0.63000	0
06/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.59800	0.60800	0
06/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.64300	0.65200	0
06/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.50200	0.51100	300
06/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.24700	0.25300	540
06/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.40400	1.40600	0
06/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.35000	0.35500	0
06/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.55900	0.56400	540
06/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.40500	0.41100	0
06/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.37700	0.38300	0
06/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.04070	8.04430	0
06/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.64800	0.65700	0
06/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.63000	0.63800	0
06/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.66700	0.67600	0
06/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.34600	0.35100	180
06/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.59400	0.60300	0
06/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.65300	0.65900	180
06/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.52600	0.53200	0
06/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.40500	1.40700	0
06/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.58900	0.59400	0
06/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.55700	0.56300	0
06/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.27250	8.27610	659
06/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.61600	0.62200	0
06/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.60400	0.61000	0
06/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.62800	0.63400	0
06/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.28300	1.28600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.35900	1.36200	0
06/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.32100	1.32400	0
06/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.84250	8.84540	0
06/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.25700	1.26200	0
06/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.23700	1.24200	0
06/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.44500	1.45500	200
06/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.27700	1.28300	0
06/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.88500	0.88800	0
06/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.60300	0.61000	0
06/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.94500	0.94700	0
06/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.91500	0.91700	0
06/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.91660	9.91950	0
06/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.82500	1.82700	0
06/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.80500	1.80600	0
06/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.84600	1.84800	0
06/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.07900	1.07900	0
06/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.13800	1.13700	0
06/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.10800	1.10800	0
06/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.63640	7.64080	404
06/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.20915	0.21756	0
06/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.18274	0.19125	0
06/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.23805	0.24628	0
06/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.04044	0.04476	80
06/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.10165	0.10548	0
06/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.60404	0.60396	0
06/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.14634	0.15045	0
06/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.12275	0.12676	0
06/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.78770	7.79180	518
06/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.16168	0.16759	0
06/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.15292	0.15860	0
06/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.17106	0.17722	0
06/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.68336	0.68542	0
06/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.76522	0.76680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.72398	0.72579	0
06/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.04140	12.06220	10,603
06/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.62200	0.64000	0
06/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.58000	0.59700	0
06/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.66900	0.68700	0
06/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.53900	0.55600	0
06/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.29700	0.31200	0
06/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.05400	1.07400	0
06/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.35700	0.37300	0
06/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.13400	0.14700	0
06/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.71600	0.73500	0
06/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.15200	1.17200	0
06/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.42500	0.44100	0
06/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.95700	0.97600	0
06/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.24400	0.25900	0
06/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.27000	0.28500	0
06/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.08100	0.09100	0
06/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01000	0.01200	9,000
06/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.04200	0.04900	3,000
06/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.51900	1.50000	0
06/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.59000	0.57900	3,000
06/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.85100	0.83700	0
06/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.17900	0.17300	9,000
06/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.20300	0.19700	768
06/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01600	0.01400	0
06/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.08400	0.07900	0
06/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01100	0.01000	0
06/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02500	0.02300	0
06/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.39300	0.38500	0
06/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.11600	0.11100	0
06/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01300	0.01200	768
06/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.15600	0.15000	6,000
06/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.04800	0.04400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02800	0.02500	0
06/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03900	0.03500	0
06/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03100	0.02800	0
06/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.26980	12.29000	2,935
06/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.64300	0.65900	0
06/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.61400	0.63000	0
06/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.67300	0.69000	0
06/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.20300	0.20000	0
06/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.24400	0.24000	0
06/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.22300	0.21900	0
06/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.34310	12.36390	0
06/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.29500	0.31000	0
06/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.15100	0.00000	0
06/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.28700	0.30100	0
06/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.30400	0.31900	0
06/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.36100	1.35500	0
06/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.44400	1.43700	0
06/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.15800	0.00000	6,000
06/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.40200	1.39600	0
06/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09970	0.09980	3,828
06/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00981	0.00989	0
06/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00220	0.00216	0
06/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01971	0.01980	0
06/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
06/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00250	0.00236	0
06/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00011	0.00009	0
06/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10180	0.10190	25
06/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00239	0.00250	0
06/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00097	0.00103	0
06/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00625	0.00639	0
06/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00245	0.00249	0
06/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01717	0.01713	0
06/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00859	0.00860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	9.97760	10.00840	21,452
06/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.12300	0.13900	0
06/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.10800	0.12300	0
06/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.14000	0.15800	0
06/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.93300	0.96400	0
06/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.08300	0.09500	0
06/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.27400	0.29800	0
06/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.98200	1.01300	0
06/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.21200	0.23400	0
06/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.03300	0.04000	0
06/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.02400	0.02900	0
06/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.07200	0.08400	3,400
06/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01000	0.01300	0
06/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00300	0.00400	0
06/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.01700	0.02100	0
06/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
06/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.01500	0.01900	0
06/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.46300	0.49200	0
06/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00600	0.00700	0
06/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.02100	0.02600	3,400
06/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01400	0.01700	6,800
06/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00200	0.00300	10,200
06/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.16000	0.17800	0
06/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.18500	0.00000	0
06/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.15700	0.00000	10,200
06/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.18200	0.17000	3,400
06/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.62400	1.59500	0
06/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.84300	0.81800	3,400
06/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	1.03600	1.00900	0
06/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.32800	1.29900	0
06/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.03500	0.03400	0
06/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.98700	0.96100	0
06/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.77400	1.74400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.93900	0.91300	0
06/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.52500	1.49600	0
06/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.13200	1.10500	0
06/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.39400	0.37600	10,200
06/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.79600	0.77100	0
06/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.65500	0.63200	0
06/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.13400	0.12600	0
06/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00400	0.00500	0
06/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.09600	0.09000	0
06/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.35500	0.33700	0
06/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00500	0.00600	0
06/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.21200	0.20000	0
06/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.28000	0.26500	0
06/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.24500	0.23100	0
06/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.17980	10.20990	26,011
06/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.26100	0.27600	0
06/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.24600	0.26000	0
06/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.27800	0.29200	0
06/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.44800	0.43200	0
06/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.51600	0.50000	0
06/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.48100	0.46600	0
06/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.25630	10.28610	350
06/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.29200	0.30600	0
06/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.27600	0.29000	0
06/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.30900	0.32400	0
06/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.92600	0.00000	0
06/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.12000	0.00000	10,200
06/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.72800	0.71300	0
06/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.79500	0.77900	0
06/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.76100	0.74500	0
06/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.65730	10.68420	500
06/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.60700	0.61000	0
06/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.59500	0.59800	0
06/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.61900	0.62300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.40500	1.38200	0
06/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.48100	1.45700	0
06/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.44300	1.41900	0
06/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.15010	8.16590	18,381
06/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.90200	0.91800	0
06/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.85300	0.86900	0
06/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.95200	0.96800	0
06/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.75400	0.77000	0
06/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.20100	1.21700	0
06/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.41900	0.43500	0
06/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.70500	0.72100	0
06/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.15100	1.16700	0
06/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.95000	1.96600	0
06/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.29300	0.31000	0
06/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.04300	0.04400	0
06/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00500	0.00500	0
06/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01900	0.01900	0
06/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00400	0.00400	0
06/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
06/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00300	0.00300	0
06/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00200	0.00200	0
06/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.23290	8.24940	8,758
06/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.63700	0.65300	0
06/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.67900	0.69600	0
06/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.59600	0.61200	0
06/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06300	0.06300	0
06/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04600	0.04700	0
06/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05400	0.05400	0
06/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.21600	8.23310	2,328
06/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.33600	0.35000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.31600	0.32900	0
06/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.35800	0.37200	0
06/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.32800	0.32500	0
06/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.38600	0.38200	0
06/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.35600	0.35300	0
06/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.28900	9.31740	0
06/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.28600	2.31800	0
06/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.24400	2.27600	0
06/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.32800	2.36000	0
06/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28900	0.29300	0
06/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30500	0.30900	0
06/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29700	0.30100	0
06/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.65240	7.65080	10
06/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.18000	0.18800	0
06/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.21300	0.22000	0
06/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.15000	0.15800	0
06/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.09800	0.10700	0
06/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.06100	0.06900	0
06/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07800	0.08700	0
06/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.78710	7.78510	0
06/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.11200	0.11400	0
06/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12200	0.12500	0
06/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10200	0.10400	0
06/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.51500	0.51900	0
06/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.43500	0.44000	0
06/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.47500	0.47900	0
06/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.07540	0.08180	0
06/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.21180	0.21180	100,000
06/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.02210	0.02810	12,500
06/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.16780	0.17320	12,987



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.05340	0.05680	12,500
06/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.05670	0.05790	12,500
06/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.06780	0.06780	5,670
06/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.27500	8.30560	25
06/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.06900	0.07500	0
06/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.07900	0.08600	0
06/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.06000	0.06500	0
06/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.43500	0.40900	0
06/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.35400	0.33000	0
06/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.39400	0.36900	0
06/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.45440	8.48510	0
06/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.15800	0.15400	0
06/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.16700	0.16300	0
06/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.14900	0.14500	0
06/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.84500	0.81000	0
06/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.76300	0.72800	0
06/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.80400	0.76900	0
06/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.35400	6.36800	0
06/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.13400	0.14500	0
06/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.12800	0.13900	0
06/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.14000	0.15200	0
06/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.06000	0.05800	0
06/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.06800	0.06500	0
06/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.06400	0.06100	0
06/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.44670	6.46030	0
06/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.27700	0.28800	0
06/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.24800	0.25800	0
06/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.30800	0.32000	0
06/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11100	0.11000	0
06/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.15100	0.14800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13000	0.12800	0
06/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
06/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
06/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
06/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
06/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
06/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
06/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.20820	1.21070	0
06/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.03000	0.03240	0
06/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01240	0.01400	0
06/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.06410	0.06670	0
06/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00590	0.00600	0
06/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05420	0.05330	0
06/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02180	0.02170	0
06/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.23080	1.23380	0
06/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.09670	0.09980	0
06/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.13840	0.14030	0
06/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.06450	0.06750	0
06/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03370	0.03370	0
06/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00760	0.00650	0
06/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01590	0.01600	0
07/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.61910	7.63640	247,136
07/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.59400	0.61200	0
07/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.54800	0.56500	0
07/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.64200	0.65900	0
07/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.62800	0.64600	0
07/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.48900	0.50600	30,100
07/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.40300	0.41800	0
07/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.82200	0.84000	0
07/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.44500	0.46100	0
07/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.87200	0.88900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.19600	0.20900	0
07/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.06700	0.07300	0
07/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.28900	0.30300	0
07/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.02900	0.03300	0
07/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.92100	0.93900	0
07/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.02600	0.02900	0
07/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.77300	0.79100	0
07/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.05900	0.06500	4,350
07/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.53500	0.55200	10,000
07/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.97100	0.98800	0
07/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.25500	0.26900	0
07/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.03600	0.04000	0
07/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.08800	0.09500	0
07/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00400	0.00600	4,850
07/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00100	0.00300	2,000
07/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.01300	0.01400	0
07/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00400	0.00600	2,000
07/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.58100	0.59800	0
07/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.02100	1.03800	0
07/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.10000	0.10800	0
07/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.05200	0.05700	0
07/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.07700	0.08400	0
07/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.04100	0.04500	0
07/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.32500	0.33900	0
07/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.36300	0.37800	0
07/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.72500	0.74200	0
07/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.13100	0.14000	0
07/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.04600	0.05100	0
07/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.22400	0.23800	5,000
07/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.22000	1.23700	0
07/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.46900	1.48700	0
07/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.17000	0.18300	0
07/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.03300	0.03600	6,620
07/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.41900	1.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.67600	0.69400	0
07/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.11400	0.12300	0
07/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.02300	0.02600	4,850
07/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.17000	1.18700	0
07/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.14900	0.15900	0
07/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.07000	1.08800	0
07/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.12000	1.13800	0
07/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.27000	1.28700	0
07/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.51900	1.53700	0
07/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.02100	0.02400	0
07/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.01900	0.02100	6,750
07/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.01100	0.01200	3
07/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00800	0.00900	4,100
07/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01500	0.01800	0
07/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01400	0.01600	0
07/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01200	0.01300	15,860
07/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.09400	1.07800	0
07/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.04500	1.03000	176
07/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.14300	1.12700	0
07/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.99600	0.98200	0
07/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.19200	1.17600	0
07/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.38900	1.37300	0
07/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.90000	0.88500	190
07/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.85200	0.83800	250
07/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
07/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
07/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00200	2,420
07/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00200	0
07/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.18000	0.17300	100
07/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
07/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.80400	0.79000	0
07/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.24500	0.23700	0
07/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00700	0.00800	0
07/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.66400	0.65000	0
07/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.15100	0.14700	13,860
07/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
07/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
07/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.10500	0.10200	3,020
07/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.52700	0.51500	366
07/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.21200	0.20400	0
07/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00600	0.00600	0
07/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.04400	0.04200	0
07/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.05600	0.05300	0
07/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.57200	0.55900	0
07/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.35800	0.34800	0
07/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.48300	0.47100	4,620
07/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.28100	0.27200	250
07/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00200	0.00200	0
07/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01200	0.01200	0
07/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.88200	1.86700	0
07/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.63500	1.62000	0
07/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.58500	1.57000	0
07/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.31900	0.30900	0
07/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.61700	0.60400	0
07/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.08600	0.08300	0
07/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
07/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01600	0.01600	0
07/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.44000	0.42900	7,051
07/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00400	0.00500	0
07/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.75700	0.74300	250
07/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00300	10,000
07/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.71000	0.69700	0
07/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.07000	0.06700	0
07/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.39800	0.38700	0
07/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.12700	0.12300	9,200
07/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00300	0.00300	0
07/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02600	0.02500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00400	0
07/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03400	0.03200	0
07/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02000	0.02000	0
07/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00900	0.01000	1,000
07/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00900	0.00900	0
07/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01500	0.01500	0
07/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01100	0.01200	0
07/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.77130	7.78770	64,370
07/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.61300	0.62600	0
07/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.57600	0.58900	0
07/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.65100	0.66500	0
07/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.20900	0.21600	0
07/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.04300	1.05900	4,850
07/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.13200	0.13700	0
07/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.11200	0.11700	0
07/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.10100	0.10600	0
07/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.81500	0.83000	0
07/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.44600	0.45700	0
07/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.23600	0.24400	0
07/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.18500	0.19200	10,000
07/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.32400	0.33300	0
07/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.06300	0.06700	2,500
07/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.09100	0.09600	5,000
07/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.34600	0.35500	0
07/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.27500	0.26700	10,000
07/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.54200	1.52900	0
07/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.30300	0.29500	5,000
07/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.17000	1.15800	0
07/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.61400	0.60400	132
07/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.46500	0.45600	2,000
07/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.17500	0.16900	14,000
07/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.04400	0.04200	2,000
07/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.08000	1.06800	132
07/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.99100	0.97900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.86100	0.84900	100
07/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.53800	0.52800	132
07/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02200	0.02100	0
07/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.08000	0.07700	0
07/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.10500	0.10100	0
07/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.09200	0.08800	0
07/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.82270	7.84130	7,819
07/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.75600	0.77100	0
07/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.72100	0.73600	0
07/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.79300	0.80700	16,000
07/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.68700	0.70200	37,000
07/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.18600	0.19100	0
07/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.13900	0.14400	5,500
07/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.14900	0.15400	360
07/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.39300	0.40200	0
07/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.21700	0.22300	0
07/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.99400	0.98200	4,000
07/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.51600	1.50300	0
07/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.47000	0.46100	360
07/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.16300	1.15000	1,500
07/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.42600	1.41300	0
07/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.12000	0.11600	9,200
07/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.16400	0.16100	0
07/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.14800	0.14500	0
07/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.13300	0.13000	0
07/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.92320	7.94270	9,500
07/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.60900	0.62000	0
07/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.58800	0.59800	0
07/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.63100	0.64300	0
07/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.23900	0.24700	540
07/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.49100	0.50200	300
07/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.41600	1.40400	0
07/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.35800	0.35000	0
07/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.56800	0.55900	540

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.41500	0.40500	0
07/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.38600	0.37700	0
07/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.02130	8.04070	0
07/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.63700	0.64800	0
07/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.61900	0.63000	0
07/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.65600	0.66700	0
07/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.33500	0.34600	180
07/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.58300	0.59400	0
07/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.66200	0.65300	180
07/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.53500	0.52600	0
07/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.41400	1.40500	0
07/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.59800	0.58900	0
07/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.56600	0.55700	0
07/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.25380	8.27250	659
07/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.60400	0.61600	0
07/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.59200	0.60400	0
07/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.61600	0.62800	0
07/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.29000	1.28300	0
07/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.36600	1.35900	0
07/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.32800	1.32100	0
07/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.82670	8.84250	0
07/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.23900	1.25700	0
07/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.43100	1.44500	200
07/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.22000	1.23700	0
07/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.25900	1.27700	0
07/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.88200	0.88500	0
07/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.60400	0.60300	0
07/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.94300	0.94500	0
07/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.91200	0.91500	0
07/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.90080	9.91660	0
07/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.80700	1.82500	0
07/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.78700	1.80500	0
07/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.82800	1.84600	0
07/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.07700	1.07900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.13600	1.13800	0
07/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.10600	1.10800	0
07/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.61910	7.63640	409
07/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.19583	0.20915	0
07/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.16980	0.18274	0
07/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.22438	0.23805	0
07/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.03646	0.04044	80
07/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.10528	0.10165	0
07/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.61736	0.60404	0
07/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.15070	0.14634	0
07/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.12673	0.12275	0
07/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.77130	7.78770	518
07/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.15577	0.16168	0
07/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.14719	0.15292	0
07/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.16498	0.17106	0
07/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.69368	0.68336	0
07/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.77589	0.76522	0
07/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.73447	0.72398	0
07/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.05420	12.04140	10,453
07/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.63200	0.62200	0
07/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.59000	0.58000	0
07/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.67900	0.66900	0
07/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.54800	0.53900	0
07/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.30400	0.29700	0
07/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.06600	1.05400	0
07/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.36500	0.35700	0
07/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.13900	0.13400	0
07/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.72700	0.71600	0
07/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.16400	1.15200	0
07/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.43300	0.42500	0
07/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.96800	0.95700	0
07/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.25000	0.24400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.27600	0.27000	0
07/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01000	0.01000	9,000
07/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.08500	0.08100	0
07/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.04400	0.04200	3,000
07/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.50600	1.51900	0
07/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.58100	0.59000	3,000
07/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.84000	0.85100	0
07/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.17200	0.17900	9,000
07/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.19600	0.20300	768
07/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01400	0.01600	0
07/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.07900	0.08400	0
07/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01000	0.01100	0
07/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02300	0.02500	0
07/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.38500	0.39300	0
07/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.11100	0.11600	0
07/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01200	0.01300	768
07/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.15000	0.15600	6,000
07/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.04400	0.04800	0
07/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02500	0.02800	0
07/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03600	0.03900	0
07/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02800	0.03100	0
07/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.28530	12.26980	2,940
07/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.64900	0.64300	0
07/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.67900	0.67300	0
07/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.62000	0.61400	0
07/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.23500	0.24400	0
07/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.19400	0.20300	0
07/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.21400	0.22300	0
07/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.35540	12.34310	0
07/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.30100	0.29500	0
07/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.29300	0.28700	0
07/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.31000	0.30400	0
07/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.15400	1.15100	0
07/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.14900	0.15800	6,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.35500	1.36100	0
07/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.43800	1.44400	0
07/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.39600	1.40200	0
07/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09920	0.09970	3,828
07/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00932	0.00981	0
07/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01921	0.01971	0
07/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00194	0.00220	0
07/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00274	0.00250	0
07/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
07/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00012	0.00011	0
07/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10130	0.10180	25
07/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00224	0.00239	0
07/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00089	0.00097	0
07/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00593	0.00625	0
07/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00263	0.00245	0
07/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01759	0.01717	0
07/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00894	0.00859	0
07/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.04670	9.97760	21,462
07/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.14800	0.12300	0
07/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.13000	0.10800	0
07/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.16900	0.14000	0
07/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.00100	0.93300	0
07/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.10000	0.08300	0
07/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.32300	0.27400	0
07/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.05100	0.98200	0
07/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.25500	0.21200	0
07/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.03900	0.03300	0
07/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.02700	0.02400	0
07/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.08700	0.07200	3,400
07/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01200	0.01000	0
07/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00400	0.00300	0
07/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.01900	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
07/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.01700	0.01500	0
07/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.52500	0.46300	0
07/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00700	0.00600	0
07/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.02400	0.02100	3,400
07/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01600	0.01400	6,800
07/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.22400	0.18500	0
07/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00300	0.00200	10,200
07/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.19500	0.16000	0
07/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.14800	0.18200	3,400
07/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.12700	0.15700	10,200
07/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.55600	1.62400	0
07/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.77700	0.84300	3,400
07/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.96900	1.03600	0
07/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.26000	1.32800	0
07/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02800	0.03500	0
07/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.92000	0.98700	0
07/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.70500	1.77400	0
07/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.87200	0.93900	0
07/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.45700	1.52500	0
07/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.06500	1.13200	0
07/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.34000	0.39400	10,200
07/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.73000	0.79600	0
07/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.59200	0.65500	0
07/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.10800	0.13400	0
07/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00400	0.00400	0
07/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.07600	0.09600	0
07/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.30300	0.35500	0
07/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00400	0.00500	0
07/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.17200	0.21200	0
07/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.23300	0.28000	0
07/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.20100	0.24500	0
07/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.25210	10.17980	26,011
07/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.28400	0.26100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.26700	0.24600	0
07/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.30100	0.27800	0
07/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.39900	0.44800	0
07/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.46500	0.51600	0
07/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.43200	0.48100	0
07/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.32680	10.25630	350
07/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.31800	0.29200	0
07/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.30100	0.27600	0
07/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	0.98300	0.92600	0
07/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.33600	0.30900	0
07/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.68500	0.72800	0
07/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.10600	0.12000	10,200
07/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.75000	0.79500	0
07/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.71700	0.76100	0
07/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.73520	10.65730	500
07/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.62400	0.60700	0
07/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.61200	0.59500	0
07/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.63700	0.61900	0
07/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.34500	1.40500	0
07/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.42000	1.48100	0
07/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.38200	1.44300	0
07/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.18710	8.15010	18,381
07/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.93900	0.90200	0
07/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.88900	0.85300	0
07/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.98900	0.95200	0
07/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.79100	0.75400	0
07/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.23800	1.20100	0
07/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.45300	0.41900	0
07/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.74100	0.70500	0
07/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.18800	1.15100	0
07/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.32200	0.29300	0
07/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.98700	1.95000	0
07/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03500	0.04300	0
07/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
07/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00400	0.00500	0
07/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01600	0.01900	0
07/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
07/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00400	0.00400	0
07/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
07/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00200	0.00300	0
07/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00200	0.00200	0
07/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.26860	8.23290	8,758
07/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.66600	0.63700	0
07/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.62400	0.59600	0
07/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.70900	0.67900	0
07/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04000	0.04600	0
07/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05500	0.06300	0
07/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04700	0.05400	0
07/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.24610	8.21600	2,328
07/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.34700	0.33600	0
07/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.32600	0.31600	0
07/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.37000	0.35800	0
07/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.31000	0.32800	0
07/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.36600	0.38600	0
07/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.33700	0.35600	0
07/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.34360	9.28900	0
07/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.33500	2.28600	0
07/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.29300	2.24400	0
07/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.37700	2.32800	0
07/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28300	0.28900	0
07/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.29900	0.30500	0
07/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29100	0.29700	0
07/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.63990	7.65240	10
07/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.16900	0.18000	0
07/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.14000	0.15000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.20200	0.21300	0
07/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.06200	0.06100	0
07/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.10000	0.09800	0
07/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07900	0.07800	0
07/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.77630	7.78710	0
07/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.10800	0.11200	0
07/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.09900	0.10200	0
07/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.11800	0.12200	0
07/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.44200	0.43500	0
07/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.52300	0.51500	0
07/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.48200	0.47500	0
07/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.07170	0.07540	0
07/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.21690	0.21180	100,000
07/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.01900	0.02210	12,500
07/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.17510	0.16780	12,987
07/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.05070	0.05340	12,500
07/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.05480	0.05670	12,500
07/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.06550	0.06780	5,670
07/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.31100	8.27500	25
07/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.07500	0.06900	0
07/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.06500	0.06000	0
07/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.08600	0.07900	0
07/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.32500	0.35400	0
07/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.40400	0.43500	0
07/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.36400	0.39400	0
07/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.49220	8.45440	0
07/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.15600	0.15800	0
07/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.14800	0.14900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.16600	0.16700	0
07/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.72400	0.76300	0
07/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.80600	0.84500	0
07/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.76400	0.80400	0
07/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.33970	6.35400	0
07/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.12400	0.13400	0
07/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.11800	0.12800	0
07/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.13000	0.14000	0
07/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.06400	0.06000	0
07/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.07200	0.06800	0
07/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.06800	0.06400	0
07/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.43360	6.44670	0
07/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.26800	0.27700	0
07/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.23900	0.24800	0
07/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.29900	0.30800	0
07/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11500	0.11100	0
07/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.15500	0.15100	0
07/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13400	0.13000	0
07/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
07/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
07/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
07/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
07/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
07/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
07/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.20670	1.20820	0
07/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.02870	0.03000	0
07/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.06270	0.06410	0
07/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01140	0.01240	0
07/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05470	0.05420	0
07/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00600	0.00590	0
07/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02200	0.02180	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.22950	1.23080	0
07/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.09580	0.09670	0
07/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.06370	0.06450	0
07/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.13730	0.13840	0
07/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00780	0.00760	0
07/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03420	0.03370	0
07/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01630	0.01590	0
08/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.60460	7.61910	248,361
08/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.58100	0.59400	0
08/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.53400	0.54800	0
08/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.62800	0.64200	0
08/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.61500	0.62800	0
08/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.47600	0.48900	30,100
08/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.39000	0.40300	0
08/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.80800	0.82200	0
08/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.43100	0.44500	0
08/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.85800	0.87200	0
08/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.18600	0.19600	0
08/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.06200	0.06700	0
08/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.27700	0.28900	0
08/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.02600	0.02900	0
08/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.90700	0.92100	0
08/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.02400	0.02600	0
08/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.75900	0.77300	0
08/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.05400	0.05900	4,350
08/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.52100	0.53500	10,000
08/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.95700	0.97100	0
08/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.24400	0.25500	0
08/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.03300	0.03600	0
08/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.08100	0.08800	0
08/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.56800	0.58100	0
08/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00400	0.00400	4,850
08/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00300	0.00400	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00100	0.00100	2,000
08/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.00600	1.02100	0
08/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.09300	0.10000	0
08/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.04800	0.05200	0
08/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.07100	0.07700	0
08/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.03700	0.04100	0
08/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.31300	0.32500	0
08/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.35000	0.36300	0
08/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.71100	0.72500	0
08/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.12200	0.13100	0
08/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.04200	0.04600	0
08/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.21400	0.22400	5,000
08/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.20500	1.22000	0
08/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.45500	1.46900	0
08/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.16000	0.17000	0
08/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.03000	0.03300	6,620
08/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.40500	1.41900	0
08/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.66300	0.67600	0
08/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.10700	0.11400	0
08/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.02100	0.02300	4,850
08/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.15600	1.17000	0
08/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.14000	0.14900	0
08/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.05600	1.07000	0
08/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.10600	1.12000	0
08/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.25500	1.27000	0
08/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.50500	1.51900	0
08/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.01900	0.02100	0
08/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.01700	0.01900	12,250
08/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00900	0.01100	3
08/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00700	0.00800	4,100
08/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01400	0.01500	0
08/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01300	0.01400	0
08/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01000	0.01200	15,860
08/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.01100	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.64800	1.63500	0
08/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.10600	1.09400	0
08/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.05800	1.04500	176
08/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.15500	1.14300	0
08/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	1.00900	0.99600	0
08/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.20400	1.19200	0
08/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.40200	1.38900	0
08/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.91200	0.90000	190
08/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.86400	0.85200	250
08/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
08/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.18500	0.18000	100
08/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.81600	0.80400	0
08/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.25200	0.24500	0
08/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00800	0.00700	0
08/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.67500	0.66400	0
08/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.15500	0.15100	13,860
08/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
08/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.10900	0.10500	3,020
08/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.53700	0.52700	366
08/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.21700	0.21200	0
08/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00600	0.00600	0
08/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.04500	0.04400	0
08/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.05800	0.05600	0
08/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.58200	0.57200	0
08/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.36600	0.35800	0
08/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.49300	0.48300	4,620
08/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.28800	0.28100	250
08/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.59900	1.58500	0
08/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.89600	1.88200	0
08/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01300	0.01200	0
08/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.32600	0.31900	0
08/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.62800	0.61700	0
08/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.08900	0.08600	0
08/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01600	0.01600	0
08/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.44900	0.44000	7,051
08/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.76900	0.75700	250
08/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00200	10,000
08/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.72100	0.71000	0
08/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.07200	0.07000	0
08/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.40700	0.39800	0
08/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.13100	0.12700	9,200
08/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02600	0.02600	0
08/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00300	0
08/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03500	0.03400	0
08/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02100	0.02000	0
08/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01000	0.00900	1,000
08/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00900	0.00900	0
08/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01500	0.01500	0
08/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01200	0.01100	0
08/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.70700	7.77130	65,852
08/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.56100	0.61300	0
08/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.52500	0.57600	0
08/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.59900	0.65100	0
08/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.18600	0.20900	0
08/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	0.98400	1.04300	4,850
08/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.11700	0.13200	0
08/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.09900	0.11200	0
08/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.09000	0.10100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.05600	0.06300	2,500
08/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.29000	0.32400	0
08/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.08100	0.09100	5,000
08/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.31000	0.34600	0
08/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.75900	0.81500	0
08/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.40500	0.44600	0
08/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.21100	0.23600	0
08/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.16500	0.18500	10,000
08/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.65800	0.61400	132
08/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.50400	0.46500	2,000
08/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.19800	0.17500	14,000
08/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.05200	0.04400	2,000
08/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.30300	0.27500	10,000
08/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.59900	1.54200	0
08/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.33300	0.30300	5,000
08/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.22400	1.17000	0
08/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.13300	1.08000	132
08/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.04200	0.99100	0
08/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.91000	0.86100	100
08/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.57900	0.53800	132
08/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02700	0.02200	0
08/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.09200	0.08000	0
08/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.11800	0.10500	0
08/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.10400	0.09200	0
08/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.80950	7.82270	7,819
08/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.74600	0.75600	0
08/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.71100	0.72100	0
08/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.78200	0.79300	16,000
08/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.67700	0.68700	37,000
08/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.14700	0.14900	360
08/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.38700	0.39300	0
08/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.21400	0.21700	0
08/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.13700	0.13900	5,500
08/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.18300	0.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.17400	1.16300	1,500
08/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.00500	0.99400	4,000
08/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.52800	1.51600	0
08/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.47800	0.47000	360
08/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.43800	1.42600	0
08/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.12300	0.12000	9,200
08/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.16800	0.16400	0
08/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.15200	0.14800	0
08/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.13700	0.13300	0
08/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.90970	7.92320	9,500
08/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.60000	0.60900	0
08/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.57900	0.58800	0
08/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.62200	0.63100	0
08/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.48400	0.49100	300
08/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.23700	0.23900	540
08/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.42700	1.41600	0
08/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.36200	0.35800	0
08/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.57400	0.56800	540
08/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.41900	0.41500	0
08/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.39000	0.38600	0
08/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.00820	8.02130	0
08/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.62900	0.63700	0
08/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.61100	0.61900	0
08/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.64800	0.65600	0
08/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.33400	0.33500	180
08/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.57600	0.58300	0
08/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.66800	0.66200	180
08/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.54000	0.53500	0
08/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.42600	1.41400	0
08/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.60300	0.59800	0
08/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.57100	0.56600	0
08/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.23980	8.25380	659
08/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.59600	0.60400	0
08/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.60800	0.61600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.58400	0.59200	0
08/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.37200	1.36600	0
08/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.29600	1.29000	0
08/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.33400	1.32800	0
08/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.81360	8.82670	0
08/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.22800	1.23900	0
08/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.41900	1.43100	200
08/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.24800	1.25900	0
08/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.20900	1.22000	0
08/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.94500	0.94300	0
08/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.88400	0.88200	0
08/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.60500	0.60400	0
08/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.91400	0.91200	0
08/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.88770	9.90080	0
08/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.79200	1.80700	0
08/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.77200	1.78700	0
08/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.81300	1.82800	0
08/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.07500	1.07700	0
08/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.13400	1.13600	0
08/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.10400	1.10600	0
08/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.60460	7.61910	419
08/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.18581	0.19583	0
08/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.16039	0.16980	0
08/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.21378	0.22438	0
08/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.03318	0.03646	80
08/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.10918	0.10528	0
08/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.62858	0.61736	0
08/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.15579	0.15070	0
08/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.13121	0.12673	0
08/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.70700	7.77130	518
08/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.13806	0.15577	0
08/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.13042	0.14719	0
08/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.14626	0.16498	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.73926	0.69368	0
08/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.82342	0.77589	0
08/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.78106	0.73447	0
08/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.05670	12.05420	10,663
08/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.63600	0.63200	0
08/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.59400	0.59000	0
08/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.68300	0.67900	0
08/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.55200	0.54800	0
08/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.30500	0.30400	0
08/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.06900	1.06600	0
08/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.36700	0.36500	0
08/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.13700	0.13900	0
08/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.73100	0.72700	0
08/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.16700	1.16400	0
08/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.43600	0.43300	0
08/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.97100	0.96800	0
08/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.25100	0.25000	0
08/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01000	0.01000	9,000
08/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.04200	0.04400	3,000
08/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.27700	0.27600	0
08/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.08100	0.08500	0
08/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.57400	0.58100	3,000
08/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.83500	0.84000	0
08/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.17000	0.17200	9,000
08/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.50300	1.50600	0
08/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.19400	0.19600	768
08/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01400	0.01400	0
08/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.07900	0.07900	0
08/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01000	0.01000	0
08/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02400	0.02300	0
08/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.38000	0.38500	0
08/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.11000	0.11100	0
08/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01200	0.01200	768



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.14800	0.15000	6,000
08/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.04500	0.04400	0
08/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02600	0.02500	0
08/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03700	0.03600	0
08/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02900	0.02800	0
08/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.20930	12.28530	2,940
08/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.60100	0.64900	0
08/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.57200	0.62000	0
08/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.63000	0.67900	0
08/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.22100	0.19400	0
08/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.26300	0.23500	0
08/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.24200	0.21400	0
08/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.36080	12.35540	0
08/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.29400	0.30100	0
08/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.28600	0.29300	0
08/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.30300	0.31000	0
08/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.16500	1.15400	0
08/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.15400	0.14900	6,000
08/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.34200	1.35500	0
08/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.42500	1.43800	0
08/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.38300	1.39600	0
08/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09890	0.09920	3,828
08/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00903	0.00932	0
08/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00178	0.00194	0
08/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01891	0.01921	0
08/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
08/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00288	0.00274	0
08/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00013	0.00012	0
08/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10040	0.10130	25
08/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00197	0.00224	0
08/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00078	0.00089	0
08/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00536	0.00593	0
08/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00296	0.00263	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01838	0.01759	0
08/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00957	0.00894	0
08/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.08780	10.04670	21,462
08/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.16100	0.14800	0
08/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.14100	0.13000	0
08/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.18700	0.16900	0
08/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.04100	1.00100	0
08/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.10800	0.10000	0
08/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.35100	0.32300	0
08/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.09100	1.05100	0
08/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.27900	0.25500	0
08/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.04100	0.03900	0
08/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.02900	0.02700	0
08/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.09400	0.08700	3,400
08/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01300	0.01200	0
08/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00400	0.00400	0
08/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.02000	0.01900	0
08/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
08/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.01800	0.01700	0
08/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.56000	0.52500	0
08/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00700	0.00700	0
08/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.02600	0.02400	3,400
08/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01600	0.01600	6,800
08/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00300	0.00300	10,200
08/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.21500	0.19500	0
08/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.24600	0.22400	0
08/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.10800	0.12700	10,200
08/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.12700	0.14800	3,400
08/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.51500	1.55600	0
08/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.73800	0.77700	3,400
08/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.92800	0.96900	0
08/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.21900	1.26000	0
08/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02200	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.88000	0.92000	0
08/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.66400	1.70500	0
08/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.83200	0.87200	0
08/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.41600	1.45700	0
08/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.02500	1.06500	0
08/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.30600	0.34000	10,200
08/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.69100	0.73000	0
08/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.55300	0.59200	0
08/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.09100	0.10800	0
08/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.06300	0.07600	0
08/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.27000	0.30300	0
08/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.14900	0.17200	0
08/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.20300	0.23300	0
08/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.17300	0.20100	0
08/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.22780	10.25210	26,015
08/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.27000	0.28400	0
08/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.25400	0.26700	0
08/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.28700	0.30100	0
08/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.40900	0.39900	0
08/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.47600	0.46500	0
08/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.44200	0.43200	0
08/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.36930	10.32680	350
08/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.33400	0.31800	0
08/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.31600	0.30100	0
08/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.01700	0.98300	0
08/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.35300	0.33600	0
08/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.65900	0.68500	0
08/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09800	0.10600	10,200
08/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.72200	0.75000	0
08/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.69000	0.71700	0
08/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.76460	10.73520	500
08/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.63000	0.62400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.61700	0.61200	0
08/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.64300	0.63700	0
08/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.32100	1.34500	0
08/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.39500	1.42000	0
08/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.35800	1.38200	0
08/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.19240	8.18710	18,381
08/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.94400	0.93900	0
08/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.89400	0.88900	0
08/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.99400	0.98900	0
08/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.79500	0.79100	0
08/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.24300	1.23800	0
08/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.45700	0.45300	0
08/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.74600	0.74100	0
08/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.19300	1.18800	0
08/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.99200	1.98700	0
08/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.32500	0.32200	0
08/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.03300	0.03500	0
08/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00400	0.00400	0
08/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01500	0.01600	0
08/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
08/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00300	0.00400	0
08/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00200	0.00200	0
08/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.22050	8.26860	8,758
08/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.62400	0.66600	0
08/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.66600	0.70900	0
08/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.58300	0.62400	0
08/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.06300	0.05500	0
08/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04600	0.04000	0
08/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.05400	0.04700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.25190	8.24610	2,328
08/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.35000	0.34700	0
08/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.32800	0.32600	0
08/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.37300	0.37000	0
08/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.30800	0.31000	0
08/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.36300	0.36600	0
08/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.33500	0.33700	0
08/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.30860	9.34360	0
08/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.30100	2.33500	0
08/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.25800	2.29300	0
08/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.34300	2.37700	0
08/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28400	0.28300	0
08/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.29900	0.29900	0
08/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29200	0.29100	0
08/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.64440	7.63990	10
08/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.17100	0.16900	0
08/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.20400	0.20200	0
08/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.14100	0.14000	0
08/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.09700	0.10000	0
08/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.06000	0.06200	0
08/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07700	0.07900	0
08/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.73070	7.77630	0
08/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.09700	0.10800	0
08/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.08800	0.09900	0
08/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.10600	0.11800	0
08/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.47500	0.44200	0
08/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.55700	0.52300	0
08/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.51600	0.48200	0
08/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.06530	0.07170	0
08/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.22000	0.21690	100,000
08/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.01690	0.01900	12,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.18240	0.17510	12,987
08/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.04870	0.05070	12,500
08/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.05320	0.05480	12,500
08/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.06330	0.06550	5,670
08/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.33510	8.31100	25
08/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.07800	0.07500	0
08/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.09000	0.08600	0
08/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.06700	0.06500	0
08/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.38200	0.40400	0
08/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.30500	0.32500	0
08/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.34300	0.36400	0
08/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.46170	8.49220	0
08/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.14500	0.15600	0
08/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.13600	0.14800	0
08/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.15400	0.16600	0
08/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.74200	0.72400	0
08/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.82400	0.80600	0
08/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.78300	0.76400	0
08/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.36440	6.33970	0
08/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.13700	0.12400	0
08/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.13100	0.11800	0
08/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.14400	0.13000	0
08/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.05300	0.06400	0
08/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.06000	0.07200	0
08/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.05600	0.06800	0
08/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.41670	6.43360	0
08/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.25400	0.26800	0
08/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.22500	0.23900	0
08/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.28500	0.29900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11800	0.11500	0
08/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.15800	0.15500	0
08/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13700	0.13400	0
08/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
08/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
08/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
08/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
08/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
08/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.20650	1.20670	0
08/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.02820	0.02870	0
08/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01100	0.01140	0
08/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.06230	0.06270	0
08/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00580	0.00600	0
08/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05450	0.05470	0
08/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02170	0.02200	0
08/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.22170	1.22950	0
08/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.08940	0.09580	0
08/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.05850	0.06370	0
08/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.12900	0.13730	0
08/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00730	0.00780	0
08/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03680	0.03420	0
08/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01770	0.01630	0
09/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.63260	7.60460	247,314
09/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.60700	0.58100	0
09/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.56000	0.53400	0
09/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.65500	0.62800	0
09/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.64100	0.61500	0
09/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.50100	0.47600	30,100
09/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.41200	0.39000	0
09/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.83600	0.80800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.45600	0.43100	0
09/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.88500	0.85800	0
09/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.19900	0.18600	0
09/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.06400	0.06200	0
09/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.29500	0.27700	0
09/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.02600	0.02600	0
09/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.93500	0.90700	0
09/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.02300	0.02400	0
09/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.78700	0.75900	0
09/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.05600	0.05400	4,350
09/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.54700	0.52100	10,000
09/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.98400	0.95700	0
09/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.26100	0.24400	0
09/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.03300	0.03300	0
09/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.08500	0.08100	0
09/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.59400	0.56800	0
09/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.03400	1.00600	0
09/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.09800	0.09300	0
09/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00400	0.00400	4,850
09/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.04800	0.04800	0
09/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.07400	0.07100	0
09/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.03700	0.03700	0
09/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.33200	0.31300	0
09/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.37100	0.35000	0
09/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.73800	0.71100	0
09/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.12900	0.12200	0
09/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.04200	0.04200	0
09/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.22900	0.21400	5,000
09/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.23300	1.20500	0
09/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.48300	1.45500	0
09/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.17300	0.16000	0
09/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.02900	0.03000	6,620
09/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.43300	1.40500	0
09/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.68900	0.66300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.11200	0.10700	0
09/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.02100	0.02100	4,850
09/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.18300	1.15600	0
09/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.14800	0.14000	0
09/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.08400	1.05600	0
09/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.13400	1.10600	0
09/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.28300	1.25500	0
09/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.53300	1.50500	0
09/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.01800	0.01900	0
09/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.01600	0.01700	6,750
09/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00900	0.00900	3
09/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00600	0.00700	4,100
09/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01300	0.01400	0
09/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01200	0.01300	0
09/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01000	0.01000	15,860
09/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.01100	0.01100	0
09/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00400	0.00300	2,000
09/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00100	0.00100	2,000
09/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.57100	1.59900	0
09/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.86800	1.89600	0
09/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.62100	1.64800	0
09/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.07800	1.10600	0
09/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	1.02900	1.05800	176
09/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.12700	1.15500	0
09/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.98000	1.00900	0
09/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.17600	1.20400	0
09/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.37300	1.40200	0
09/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.88300	0.91200	190
09/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.83500	0.86400	250
09/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
09/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.16500	0.18500	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.78800	0.81600	0
09/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.22900	0.25200	0
09/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00600	0.00800	0
09/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.64600	0.67500	0
09/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.14000	0.15500	13,860
09/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.09600	0.10900	3,020
09/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.50900	0.53700	366
09/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.19600	0.21700	0
09/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00500	0.00600	0
09/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03800	0.04500	0
09/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.04900	0.05800	0
09/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.55400	0.58200	0
09/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.34100	0.36600	0
09/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.46500	0.49300	4,620
09/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.26500	0.28800	250
09/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
09/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01100	0.01300	0
09/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.30200	0.32600	0
09/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.60000	0.62800	0
09/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.07800	0.08900	0
09/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01400	0.01600	0
09/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.42300	0.44900	7,051
09/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00400	0.00400	0
09/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.74000	0.76900	250
09/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00200	10,000
09/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.69300	0.72100	0
09/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.06200	0.07200	0
09/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.38100	0.40700	0
09/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.11600	0.13100	9,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02300	0.02600	0
09/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02900	0.03500	0
09/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01800	0.02100	0
09/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00800	0.01000	1,000
09/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00800	0.00900	0
09/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01300	0.01500	0
09/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01000	0.01200	0
09/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.73550	7.70700	71,187
09/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.58200	0.56100	0
09/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.54600	0.52500	0
09/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.16900	0.16500	10,000
09/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.30000	0.29000	0
09/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.08100	0.08100	5,000
09/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.32100	0.31000	0
09/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.62000	0.59900	0
09/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.19100	0.18600	0
09/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.01000	0.98400	4,850
09/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.11800	0.11700	0
09/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.10000	0.09900	0
09/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.09000	0.09000	0
09/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.78300	0.75900	0
09/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.42000	0.40500	0
09/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.21700	0.21100	0
09/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.05600	0.05600	2,500
09/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.48200	0.50400	2,000
09/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.18500	0.19800	14,000
09/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.04800	0.05200	2,000
09/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.10500	1.13300	132
09/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	1.01500	1.04200	0
09/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.88300	0.91000	100
09/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.55600	0.57900	132
09/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02500	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.08500	0.09200	0
09/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.28600	0.30300	10,000
09/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.57100	1.59900	0
09/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.31500	0.33300	5,000
09/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.19600	1.22400	0
09/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.63400	0.65800	132
09/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.11100	0.11800	0
09/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.09700	0.10400	0
09/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.83940	7.80950	7,834
09/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.76700	0.74600	0
09/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.73100	0.71100	0
09/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.18600	0.18300	0
09/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.13900	0.13700	5,500
09/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.80300	0.78200	16,000
09/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.69700	0.67700	37,000
09/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.14900	0.14700	360
09/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.39600	0.38700	0
09/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.21700	0.21400	0
09/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.97800	1.00500	4,000
09/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.50000	1.52800	0
09/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.45700	0.47800	360
09/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.41000	1.43800	0
09/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.11400	0.12300	9,200
09/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.15800	0.16800	0
09/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.14700	1.17400	1,500
09/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.14200	0.15200	0
09/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.12800	0.13700	0
09/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	7.94220	7.90970	9,500
09/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.61400	0.60000	0
09/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.24000	0.23700	540
09/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.59200	0.57900	0
09/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.63700	0.62200	0
09/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.49600	0.48400	300
09/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.39800	1.42700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.34500	0.36200	0
09/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.55400	0.57400	540
09/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.40000	0.41900	0
09/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.37200	0.39000	0
09/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.04290	8.00820	0
09/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.64500	0.62900	0
09/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.62700	0.61100	0
09/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.66400	0.64800	0
09/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.34000	0.33400	180
09/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.59100	0.57600	0
09/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.64800	0.66800	180
09/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.52100	0.54000	0
09/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.39700	1.42600	0
09/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.58400	0.60300	0
09/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.55200	0.57100	0
09/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.27340	8.23980	659
09/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.60600	0.59600	0
09/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.59400	0.58400	0
09/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.61800	0.60800	0
09/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.27300	1.29600	0
09/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.34900	1.37200	0
09/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.31100	1.33400	0
09/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.84470	8.81360	0
09/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.24500	1.22800	0
09/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.22500	1.20900	0
09/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.26500	1.24800	0
09/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.43500	1.41900	200
09/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.87000	0.88400	0
09/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.59000	0.60500	0
09/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.93000	0.94500	0
09/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.90000	0.91400	0
09/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	9.91880	9.88770	0
09/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.81300	1.79200	0
09/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.79200	1.77200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.83400	1.81300	0
09/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.06500	1.07500	0
09/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.12300	1.13400	0
09/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.09400	1.10400	0
09/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.63260	7.60460	414
09/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.19940	0.18581	0
09/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.17251	0.16039	0
09/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.03305	0.03318	80
09/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.22886	0.21378	0
09/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.09626	0.10918	0
09/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.60045	0.62858	0
09/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.13991	0.15579	0
09/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.11680	0.13121	0
09/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.73550	7.70700	518
09/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.14079	0.13806	0
09/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.13280	0.13042	0
09/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.14938	0.14626	0
09/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.71388	0.73926	0
09/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.79730	0.82342	0
09/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.75529	0.78106	0
09/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.09990	12.05670	10,019
09/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.67600	0.63600	0
09/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.62800	0.59400	0
09/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.72300	0.68300	0
09/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.58600	0.55200	0
09/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.32800	0.30500	0
09/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.11100	1.06900	0
09/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.39300	0.36700	0
09/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.14700	0.13700	0
09/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.77100	0.73100	0
09/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.20900	1.16700	0
09/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.46600	0.43600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.01300	0.97100	0
09/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.27100	0.25100	0
09/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.29900	0.27700	0
09/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.08700	0.08100	0
09/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.04500	0.04200	3,000
09/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01000	0.01000	9,000
09/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.46000	1.50300	0
09/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.53700	0.57400	3,000
09/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.79500	0.83500	0
09/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.14900	0.17000	9,000
09/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.17100	0.19400	768
09/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01300	0.01400	0
09/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.06600	0.07900	0
09/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00900	0.01000	0
09/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02100	0.02400	0
09/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.34700	0.38000	0
09/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.09300	0.11000	0
09/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01100	0.01200	768
09/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.12800	0.14800	6,000
09/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03600	0.04500	0
09/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02300	0.02600	0
09/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02800	0.03700	0
09/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02600	0.02900	0
09/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.25330	12.20930	2,940
09/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.62800	0.60100	0
09/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.65900	0.63000	0
09/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.59800	0.57200	0
09/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.24500	0.26300	0
09/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.20600	0.22100	0
09/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.22500	0.24200	0
09/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.40610	12.36080	0
09/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.29900	0.29400	0
09/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.20000	1.16500	0
09/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.29000	0.28600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.30900	0.30300	0
09/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.30300	1.34200	0
09/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.38400	1.42500	0
09/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.14400	0.15400	6,000
09/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.34300	1.38300	0
09/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09880	0.09890	3,828
09/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00893	0.00903	0
09/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01881	0.01891	0
09/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00171	0.00178	0
09/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00291	0.00288	0
09/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
09/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00013	0.00013	0
09/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10020	0.10040	25
09/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00189	0.00197	0
09/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00073	0.00078	0
09/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00522	0.00536	0
09/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00302	0.00296	0
09/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01853	0.01838	0
09/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00969	0.00957	0
09/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.16220	10.08780	23,462
09/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.19900	0.16100	0
09/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.17100	0.14100	0
09/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.22800	0.18700	0
09/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.11500	1.04100	0
09/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.13100	0.10800	0
09/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.40900	0.35100	0
09/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.16500	1.09100	0
09/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.33100	0.27900	0
09/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.04900	0.04100	0
09/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.03300	0.02900	0
09/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.11400	0.09400	3,400
09/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01500	0.01300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00500	0.00400	0
09/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.02300	0.02000	0
09/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
09/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.02000	0.01800	0
09/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.62900	0.56000	0
09/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00800	0.00700	0
09/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.02900	0.02600	3,400
09/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01800	0.01600	6,800
09/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.29500	0.24600	0
09/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00400	0.00300	10,200
09/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.26000	0.21500	0
09/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.09800	0.12700	3,400
09/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.08300	0.10800	10,200
09/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.44200	1.51500	0
09/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.66700	0.73800	3,400
09/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.85600	0.92800	0
09/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.14600	1.21900	0
09/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01700	0.02200	0
09/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.80800	0.88000	0
09/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.59000	1.66400	0
09/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.76100	0.83200	0
09/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.34300	1.41600	0
09/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.95300	1.02500	0
09/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.25200	0.30600	10,200
09/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.62100	0.69100	0
09/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.48700	0.55300	0
09/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06900	0.09100	0
09/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04700	0.06300	0
09/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.21900	0.27000	0
09/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
09/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.11600	0.14900	0
09/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.15900	0.20300	0
09/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.13700	0.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.30290	10.22780	26,015
09/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.29300	0.27000	0
09/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.27500	0.25400	0
09/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.31200	0.28700	0
09/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.35900	0.40900	0
09/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.42200	0.47600	0
09/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.39000	0.44200	0
09/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.44640	10.36930	350
09/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.36600	0.33400	0
09/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.34700	0.31600	0
09/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.38500	0.35300	0
09/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.08200	1.01700	0
09/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.08600	0.09800	10,200
09/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.61400	0.65900	0
09/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.67600	0.72200	0
09/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.64500	0.69000	0
09/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.84650	10.76460	500
09/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.65500	0.63000	0
09/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.64200	0.61700	0
09/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.66900	0.64300	0
09/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.26600	1.32100	0
09/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.33900	1.39500	0
09/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.30200	1.35800	0
09/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.22160	8.19240	18,381
09/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.97300	0.94400	0
09/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.92300	0.89400	0
09/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.02300	0.99400	0
09/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.82400	0.79500	0
09/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.27200	1.24300	0
09/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.48300	0.45700	0
09/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.77500	0.74600	0
09/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.22200	1.19300	0
09/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.34800	0.32500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.02200	1.99200	0
09/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.02600	0.03300	0
09/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00300	0.00400	0
09/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01100	0.01500	0
09/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00200	0.00300	0
09/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00200	0
09/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.24930	8.22050	8,758
09/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.64700	0.62400	0
09/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.60500	0.58300	0
09/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.68900	0.66600	0
09/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.04000	0.04600	0
09/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05600	0.06300	0
09/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04800	0.05400	0
09/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.27980	8.25190	2,328
09/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.35900	0.35000	0
09/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.33600	0.32800	0
09/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.38300	0.37300	0
09/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.29000	0.30800	0
09/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.34300	0.36300	0
09/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.31600	0.33500	0
09/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.29450	9.30860	0
09/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.28900	2.30100	0
09/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.24700	2.25800	0
09/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.33100	2.34300	0
09/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28700	0.28400	0
09/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30300	0.29900	0
09/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29500	0.29200	0
09/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.67730	7.64440	10

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.19000	0.17100	0
09/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.15700	0.14100	0
09/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.22500	0.20400	0
09/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04800	0.06000	0
09/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08000	0.09700	0
09/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06300	0.07700	0
09/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.76420	7.73070	0
09/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.10200	0.09700	0
09/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.11200	0.10600	0
09/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.09200	0.08800	0
09/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.52800	0.55700	0
09/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.44800	0.47500	0
09/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.48800	0.51600	0
09/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.06860	0.06530	0
09/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.20980	0.22000	100,000
09/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.01830	0.01690	12,500
09/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.16100	0.18240	12,987
09/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.05160	0.04870	12,500
09/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.05600	0.05320	12,500
09/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.06730	0.06330	5,670
09/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.39480	8.33510	25
09/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.09100	0.07800	0
09/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.07800	0.06700	0
09/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.10500	0.09000	0
09/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.26000	0.30500	0
09/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.33300	0.38200	0
09/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.29600	0.34300	0
09/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.52090	8.46170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.15500	0.14500	0
09/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.16400	0.15400	0
09/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.14500	0.13600	0
09/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.77400	0.82400	0
09/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.69300	0.74200	0
09/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.73400	0.78300	0
09/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.37140	6.36440	0
09/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.14100	0.13700	0
09/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.14700	0.14400	0
09/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.13400	0.13100	0
09/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.05600	0.06000	0
09/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.04900	0.05300	0
09/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.05300	0.05600	0
09/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.42430	6.41670	0
09/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.25800	0.25400	0
09/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.22800	0.22500	0
09/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.29000	0.28500	0
09/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.11600	0.11800	0
09/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.15400	0.15800	0
09/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.13400	0.13700	0
09/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
09/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
09/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
09/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
09/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
09/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.21100	1.20650	0
09/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.03020	0.02820	0
09/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.06580	0.06230	0
09/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01170	0.01100	0
09/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05070	0.05450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00480	0.00580	0
09/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01920	0.02170	0
09/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.22630	1.22170	0
09/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.09260	0.08940	0
09/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.13410	0.12900	0
09/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.06090	0.05850	0
09/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03460	0.03680	0
09/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00780	0.00730	0
09/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01630	0.01770	0
10/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.77960	7.63260	245,404
10/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00600	0.00400	4,850
10/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00300	0.00100	2,000
10/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01800	0.01200	0
10/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01400	0.01000	15,860
10/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.01600	0.01100	0
10/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00600	0.00400	2,000
10/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.23000	1.08400	0
10/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.28000	1.13400	0
10/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.43000	1.28300	0
10/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.68000	1.53300	0
10/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.02800	0.01800	0
10/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.02500	0.01600	6,750
10/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.01300	0.00900	3
10/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00900	0.00600	4,100
10/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.02000	0.01300	0
10/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.45600	0.33200	0
10/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.50100	0.37100	0
10/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.88300	0.73800	0
10/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.20300	0.12900	0
10/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.06800	0.04200	0
10/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.33500	0.22900	5,000
10/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.38000	1.23300	0
10/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.63000	1.48300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.26400	0.17300	0
10/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.04600	0.02900	6,620
10/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.58000	1.43300	0
10/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.83400	0.68900	0
10/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.17600	0.11200	0
10/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.03200	0.02100	4,850
10/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.33000	1.18300	0
10/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.23200	0.14800	0
10/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.74900	0.60700	0
10/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.70100	0.56000	0
10/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.79800	0.65500	0
10/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.78400	0.64100	0
10/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.64000	0.50100	30,100
10/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.54600	0.41200	0
10/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.98200	0.83600	0
10/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.59300	0.45600	0
10/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.03100	0.88500	0
10/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.29900	0.19900	0
10/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.10300	0.06400	0
10/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.41400	0.29500	0
10/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.04000	0.02600	0
10/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.08100	0.93500	0
10/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.03600	0.02300	0
10/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.93200	0.78700	0
10/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.08900	0.05600	4,350
10/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.68800	0.54700	10,000
10/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.13100	0.98400	0
10/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.37400	0.26100	0
10/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.05200	0.03300	0
10/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.13500	0.08500	0
10/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.73600	0.59400	0
10/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.18100	1.03400	0
10/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.15400	0.09800	0
10/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.07800	0.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.11800	0.07400	0
10/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.05900	0.03700	0
10/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.10200	0.16500	100
10/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.65200	0.78800	0
10/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.14600	0.22900	0
10/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00400	0.00600	0
10/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.51600	0.64600	0
10/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08400	0.14000	13,860
10/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05500	0.09600	3,020
10/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.38800	0.50900	366
10/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.12300	0.19600	0
10/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00500	0
10/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02100	0.03800	100
10/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02600	0.04900	0
10/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.84000	0.98000	0
10/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.03300	1.17600	0
10/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.22900	1.37300	0
10/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.74500	0.88300	190
10/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.69800	0.83500	250
10/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00100	2,420
10/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
10/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.72300	1.86800	0
10/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.47600	1.62100	0
10/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.93600	1.07800	0
10/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.88800	1.02900	176
10/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.98400	1.12700	0
10/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.42600	1.57100	0
10/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.42900	0.55400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.23800	0.34100	0
10/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.34800	0.46500	4,620
10/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.17400	0.26500	250
10/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00600	0.01100	0
10/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.20500	0.30200	0
10/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.47200	0.60000	0
10/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04400	0.07800	0
10/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00800	0.01400	0
10/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.30900	0.42300	7,051
10/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00200	0.00400	0
10/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.60600	0.74000	250
10/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00200	10,000
10/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.56000	0.69300	0
10/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03400	0.06200	0
10/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.27300	0.38100	0
10/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06900	0.11600	9,200
10/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00200	0
10/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01300	0.02300	0
10/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00300	0
10/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01600	0.02900	0
10/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01000	0.01800	0
10/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00400	0.00800	1,000
10/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00400	0.00800	0
10/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00700	0.01300	0
10/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00500	0.01000	0
10/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.88420	7.73550	64,607
10/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.70500	0.58200	0
10/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.66500	0.54600	0
10/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.74600	0.62000	0
10/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.24000	0.19100	0
10/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.15300	1.01000	4,850
10/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.14800	0.11800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.06800	0.05600	2,500
10/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.37700	0.30000	0
10/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.12500	0.10000	0
10/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.11200	0.09000	0
10/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.92000	0.78300	0
10/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.51800	0.42000	0
10/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.27200	0.21700	0
10/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.21200	0.16900	10,000
10/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.10100	0.08100	5,000
10/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.40200	0.32100	0
10/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.21800	0.28600	10,000
10/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.43400	1.57100	0
10/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.52800	0.63400	132
10/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.38800	0.48200	2,000
10/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.13400	0.18500	14,000
10/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03600	0.04800	2,000
10/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.97800	1.10500	132
10/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.89100	1.01500	0
10/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.24300	0.31500	5,000
10/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.06700	1.19600	0
10/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.76400	0.88300	100
10/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.45600	0.55600	132
10/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01900	0.02500	0
10/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06200	0.08500	0
10/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08100	0.11100	0
10/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07100	0.09700	0
10/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.98910	7.83940	8,034
10/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.88600	0.76700	0
10/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.84800	0.73100	0
10/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.92700	0.80300	16,000
10/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.81000	0.69700	37,000
10/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.17200	0.14900	360
10/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.46400	0.39600	0
10/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.21600	0.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.25300	0.21700	0
10/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.16000	0.13900	5,500
10/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.02700	1.14700	1,500
10/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.86400	0.97800	4,000
10/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.37100	1.50000	0
10/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.37500	0.45700	360
10/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.28300	1.41000	0
10/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08800	0.11400	9,200
10/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12100	0.15800	0
10/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.10900	0.14200	0
10/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09700	0.12800	0
10/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.09250	7.94220	9,500
10/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.69600	0.61400	0
10/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.67200	0.59200	0
10/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.72400	0.63700	0
10/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.27200	0.24000	540
10/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.56300	0.49600	300
10/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.28000	1.39800	0
10/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.28200	0.34500	0
10/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.47100	0.55400	540
10/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.33000	0.40000	0
10/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.30400	0.37200	0
10/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.19400	8.04290	566
10/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.72000	0.64500	0
10/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.70000	0.62700	0
10/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.74200	0.66400	0
10/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.38100	0.34000	180
10/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.66100	0.59100	0
10/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.56700	0.64800	180
10/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.44800	0.52100	0
10/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.28700	1.39700	0
10/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.50600	0.58400	0
10/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.47600	0.55200	0
10/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.42320	8.27340	659

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.68000	0.60600	0
10/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.69400	0.61800	0
10/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.66700	0.59400	0
10/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.27200	1.34900	0
10/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.19900	1.27300	0
10/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.23500	1.31100	0
10/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.99220	8.84470	0
10/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.36500	1.24500	0
10/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.34900	1.22500	0
10/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.56500	1.43500	200
10/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.38200	1.26500	0
10/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.84000	0.87000	0
10/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.57300	0.59000	0
10/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.90700	0.93000	0
10/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.87300	0.90000	0
10/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.06630	9.91880	0
10/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.94900	1.81300	0
10/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.92800	1.79200	0
10/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.97100	1.83400	0
10/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.05500	1.06500	0
10/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.11200	1.12300	0
10/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.08300	1.09400	0
10/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.77960	7.63260	409
10/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.29869	0.19940	0
10/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.26442	0.17251	0
10/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.33516	0.22886	0
10/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.05171	0.03305	80
10/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05556	0.09626	0
10/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.47211	0.60045	0
10/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.08482	0.13991	0
10/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.06909	0.11680	0
10/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.88420	7.73550	523
10/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.17623	0.14079	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.16609	0.13280	0
10/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.18711	0.14938	0
10/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.60291	0.71388	0
10/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.68189	0.79730	0
10/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.64203	0.75529	0
10/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.25570	12.09990	10,203
10/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.83300	0.67600	0
10/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.78800	0.62800	0
10/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.87900	0.72300	0
10/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01000	0.01000	9,000
10/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.06300	0.04500	3,000
10/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.16700	1.01300	0
10/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.38400	0.27100	0
10/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.42000	0.29900	0
10/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.12200	0.08700	0
10/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.74400	0.58600	0
10/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.45600	0.32800	0
10/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.26500	1.11100	0
10/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.53300	0.39300	0
10/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.20700	0.14700	0
10/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.92600	0.77100	0
10/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.36300	1.20900	0
10/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.61400	0.46600	0
10/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.05800	0.06600	0
10/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00700	0.00900	0
10/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02000	0.02100	0
10/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.25100	0.34700	0
10/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.07700	0.09300	0
10/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00900	0.01100	768
10/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.10000	0.12800	6,000
10/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03800	0.03600	0
10/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.41600	0.53700	3,000
10/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.65700	0.79500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.11400	0.14900	9,000
10/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.12800	0.17100	768
10/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01100	0.01300	0
10/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.30400	1.46000	0
10/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02300	0.02300	0
10/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03200	0.02800	0
10/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02700	0.02600	0
10/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.41060	12.25330	2,984
10/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.73900	0.62800	0
10/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.70600	0.59800	0
10/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.77200	0.65900	0
10/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.16100	0.20600	0
10/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.19500	0.24500	0
10/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.17800	0.22500	0
10/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.56470	12.40610	1,499
10/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.33600	0.29900	0
10/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.32600	0.29000	0
10/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.34700	0.30900	0
10/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.32900	1.20000	0
10/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.11400	0.14400	6,000
10/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.18200	1.30300	0
10/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.26100	1.38400	0
10/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.22100	1.34300	0
10/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.10020	0.09880	3,828
10/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01028	0.00893	0
10/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00235	0.00171	0
10/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02021	0.01881	0
10/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
10/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00215	0.00291	0
10/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00008	0.00013	0
10/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10170	0.10020	25
10/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00227	0.00189	0
10/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00088	0.00073	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00616	0.00522	0
10/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00246	0.00302	0
10/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01718	0.01853	0
10/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00857	0.00969	0
10/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.25640	10.16220	23,556
10/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.25600	0.19900	0
10/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.22400	0.17100	0
10/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.29000	0.22800	0
10/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.20900	1.11500	0
10/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.16800	0.13100	0
10/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.48700	0.40900	0
10/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.25800	1.16500	0
10/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.40400	0.33100	0
10/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.06300	0.04900	0
10/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.04100	0.03300	0
10/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.14700	0.11400	3,400
10/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01700	0.01500	0
10/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00600	0.00500	0
10/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.02800	0.02300	0
10/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00300	0.00200	0
10/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.02400	0.02000	0
10/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.71800	0.62900	0
10/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.01100	0.00800	0
10/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.03600	0.02900	3,400
10/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.02200	0.01800	6,800
10/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00500	0.00400	10,200
10/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.32600	0.26000	0
10/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.36400	0.29500	0
10/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.05800	0.08300	10,200
10/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.07000	0.09800	3,400
10/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.34900	1.44200	0
10/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.58000	0.66700	3,400
10/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.76600	0.85600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.05500	1.14600	0
10/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01200	0.01700	0
10/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.71800	0.80800	0
10/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.49700	1.59000	0
10/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.67200	0.76100	0
10/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.25000	1.34300	0
10/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.86100	0.95300	0
10/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.19100	0.25200	10,200
10/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.53500	0.62100	0
10/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.40700	0.48700	0
10/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04800	0.06900	0
10/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00200	0.00300	0
10/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03100	0.04700	0
10/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.16200	0.21900	0
10/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.08400	0.11600	0
10/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.11800	0.15900	0
10/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10000	0.13700	0
10/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.39920	10.30290	26,015
10/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.33200	0.29300	0
10/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.31200	0.27500	0
10/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.35600	0.31200	0
10/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.30700	0.35900	0
10/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.36300	0.42200	0
10/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.33300	0.39000	0
10/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.54380	10.44640	1,250
10/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.37600	0.36600	0
10/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.38800	0.34700	0
10/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.18300	1.08200	0
10/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.39700	0.38500	0
10/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.52900	0.61400	0
10/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.08900	0.08600	10,200
10/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.62000	0.67600	0
10/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.55800	0.64500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.95140	10.84650	500
10/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.69100	0.65500	0
10/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.67700	0.64200	0
10/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.70600	0.66900	0
10/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.19800	1.26600	0
10/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.26900	1.33900	0
10/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.23300	1.30200	0
10/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.26810	8.22160	18,381
10/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.01900	0.97300	0
10/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.96900	0.92300	0
10/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.06900	1.02300	0
10/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.87000	0.82400	0
10/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.31800	1.27200	0
10/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.52800	0.48300	0
10/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.82100	0.77500	0
10/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.26800	1.22200	0
10/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.06800	2.02200	0
10/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.38800	0.34800	0
10/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.02000	0.02600	0
10/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00300	0.00300	0
10/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.01000	0.01100	0
10/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
10/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00100	0
10/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.29700	8.24930	8,758
10/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.68700	0.64700	0
10/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.73000	0.68900	0
10/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.64400	0.60500	0
10/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.04700	0.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03300	0.04000	0
10/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04000	0.04800	0
10/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.33100	8.27980	2,728
10/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.38300	0.35900	0
10/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.35900	0.33600	0
10/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.40800	0.38300	0
10/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.26300	0.29000	0
10/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.31400	0.34300	0
10/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.28800	0.31600	0
10/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.33360	9.29450	0
10/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.32800	2.28900	0
10/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.28600	2.24700	0
10/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.37000	2.33100	0
10/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28600	0.28700	0
10/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30200	0.30300	0
10/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29400	0.29500	0
10/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.76120	7.67730	10
10/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.25900	0.19000	0
10/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.29800	0.22500	0
10/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.22300	0.15700	0
10/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06200	0.08000	0
10/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03700	0.04800	0
10/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04800	0.06300	0
10/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.84850	7.76420	0
10/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.12100	0.10200	0
10/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.11000	0.09200	0
10/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.13300	0.11200	0
10/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.38500	0.44800	0
10/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.46200	0.52800	0
10/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.42300	0.48800	0
10/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.09630	0.06860	0
10/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.16420	0.20980	100,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.03580	0.01830	12,500
10/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.08210	0.16100	12,987
10/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.07870	0.05160	12,500
10/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.07810	0.05600	12,500
10/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.08880	0.06730	5,670
10/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.47900	8.39480	25
10/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.11700	0.09100	0
10/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.13400	0.10500	0
10/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.10100	0.07800	0
10/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.27200	0.33300	0
10/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.20500	0.26000	0
10/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.23800	0.29600	0
10/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.60540	8.52090	0
10/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.17300	0.15500	0
10/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.16300	0.14500	0
10/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.18400	0.16400	0
10/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.62900	0.69300	0
10/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.70800	0.77400	0
10/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.66800	0.73400	0
10/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.42490	6.37140	0
10/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.18100	0.14100	0
10/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.17400	0.13400	0
10/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.18900	0.14700	0
10/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.03800	0.04900	0
10/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.04300	0.05600	0
10/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.04000	0.05300	0
10/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.47950	6.42430	0
10/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.29600	0.25800	0
10/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.26500	0.22800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.33000	0.29000	0
10/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.10100	0.11600	0
10/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.13600	0.15400	0
10/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.11700	0.13400	0
10/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
10/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
10/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
10/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
10/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.23360	1.21100	0
10/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.04530	0.03020	0
10/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01910	0.01170	0
10/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.08600	0.06580	0
10/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00240	0.00480	0
10/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03550	0.05070	0
10/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01170	0.01920	0
10/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24880	1.22630	0
10/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.11090	0.09260	0
10/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.07530	0.06090	0
10/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.15470	0.13410	0
10/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00590	0.00780	0
10/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02650	0.03460	0
10/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01210	0.01630	0
13/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.73040	7.77960	259,180
13/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.70000	0.74900	0
13/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.65200	0.70100	0
13/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.74900	0.79800	0
13/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.73500	0.78400	0
13/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.59200	0.64000	30,100
13/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.49900	0.54600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.93300	0.98200	0
13/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.54500	0.59300	0
13/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.98200	1.03100	0
13/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.25900	0.29900	0
13/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.08400	0.10300	0
13/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.36900	0.41400	0
13/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.03300	0.04000	0
13/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.03200	1.08100	0
13/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.02900	0.03600	0
13/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.88300	0.93200	0
13/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.07300	0.08900	4,350
13/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.63900	0.68800	10,000
13/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00500	0.00600	4,850
13/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00200	0.00300	2,000
13/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.01300	0.01600	0
13/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00500	0.00600	2,000
13/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.01000	0.01300	3
13/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00700	0.00900	4,100
13/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01600	0.02000	0
13/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01400	0.01800	0
13/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01200	0.01400	15,860
13/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.08200	1.13100	0
13/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.33000	0.37400	0
13/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.04200	0.05200	0
13/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.11200	0.13500	0
13/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.68700	0.73600	0
13/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.13100	1.18100	0
13/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.12800	0.15400	0
13/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.06300	0.07800	0
13/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.09700	0.11800	0
13/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.04800	0.05900	0
13/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.41000	0.45600	0
13/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.45400	0.50100	0
13/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.83400	0.88300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.17200	0.20300	0
13/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.05500	0.06800	0
13/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.29400	0.33500	5,000
13/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.33100	1.38000	0
13/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.58100	1.63000	0
13/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.22800	0.26400	0
13/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.03700	0.04600	6,620
13/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.53100	1.58000	0
13/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.78400	0.83400	0
13/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.14700	0.17600	0
13/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.02600	0.03200	4,850
13/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.28100	1.33000	0
13/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.19800	0.23200	0
13/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.18100	1.23000	0
13/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.23100	1.28000	0
13/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.38100	1.43000	0
13/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.63100	1.68000	0
13/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.02300	0.02800	0
13/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.02000	0.02500	6,750
13/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.79000	0.74500	190
13/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.74300	0.69800	250
13/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00000	2,420
13/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.11800	0.10200	100
13/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.69600	0.65200	0
13/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.16700	0.14600	0
13/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00400	0.00400	0
13/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.55700	0.51600	0
13/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.09800	0.08400	13,860
13/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
13/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.06400	0.05500	3,020
13/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.42500	0.38800	366
13/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.14200	0.12300	0
13/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00400	0.00300	0
13/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02400	0.02100	100
13/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.03000	0.02600	0
13/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.46800	0.42900	0
13/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.26700	0.23800	0
13/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.38300	0.34800	4,620
13/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.19800	0.17400	250
13/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
13/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00700	0.00600	0
13/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.23200	0.20500	0
13/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.51200	0.47200	0
13/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.05000	0.04400	0
13/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00200	0.00100	0
13/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.98300	0.93600	0
13/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.93400	0.88800	176
13/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.03200	0.98400	0
13/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.88600	0.84000	0
13/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.08000	1.03300	0
13/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.27700	1.22900	0
13/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.77200	1.72300	0
13/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.52500	1.47600	0
13/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.47500	1.42600	0
13/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00900	0.00800	0
13/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.34300	0.30900	7,051
13/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00300	0.00200	0
13/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.64900	0.60600	250
13/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00100	10,000
13/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.60300	0.56000	0
13/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03900	0.03400	0
13/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.30400	0.27300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07900	0.06900	9,200
13/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00100	0
13/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01500	0.01300	0
13/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00300	0.00200	0
13/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01900	0.01600	0
13/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01200	0.01000	0
13/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00500	0.00400	1,000
13/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00500	0.00400	0
13/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00800	0.00700	0
13/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00600	0.00500	0
13/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.83390	7.88420	66,592
13/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.66200	0.70500	0
13/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.62300	0.66500	0
13/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.70200	0.74600	0
13/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.22100	0.24000	0
13/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.10400	1.15300	4,850
13/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.13700	0.14800	0
13/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.11600	0.12500	0
13/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.10400	0.11200	0
13/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.87200	0.92000	0
13/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.48200	0.51800	0
13/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.25100	0.27200	0
13/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.19500	0.21200	10,000
13/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.34800	0.37700	0
13/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.09400	0.10100	5,000
13/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.37200	0.40200	0
13/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.06400	0.06800	2,500
13/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.23800	0.21800	10,000
13/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.48000	1.43400	0
13/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.26400	0.24300	5,000
13/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.11000	1.06700	0
13/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.56100	0.52800	132
13/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.41700	0.38800	2,000
13/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.14800	0.13400	14,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03800	0.03600	2,000
13/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.02000	0.97800	132
13/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.93200	0.89100	0
13/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.80300	0.76400	100
13/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.48700	0.45600	132
13/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02000	0.01900	0
13/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06800	0.06200	0
13/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08900	0.08100	0
13/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07800	0.07100	0
13/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.93860	7.98910	8,034
13/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.84400	0.88600	0
13/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.80600	0.84800	0
13/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.88200	0.92700	16,000
13/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.20400	0.21600	0
13/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.77000	0.81000	37,000
13/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.16300	0.17200	360
13/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.43800	0.46400	0
13/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.23900	0.25300	0
13/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.15200	0.16000	5,500
13/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.06500	1.02700	1,500
13/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.90000	0.86400	4,000
13/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.41300	1.37100	0
13/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.39900	0.37500	360
13/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.32400	1.28300	0
13/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09300	0.08800	9,200
13/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.13100	0.12100	0
13/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11700	0.10900	0
13/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10500	0.09700	0
13/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.04130	8.09250	9,500
13/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.66500	0.69600	0
13/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.64100	0.67200	0
13/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.68900	0.72400	0
13/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.53600	0.56300	300
13/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.25900	0.27200	540

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.31800	1.28000	0
13/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29800	0.28200	0
13/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.49500	0.47100	540
13/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.35000	0.33000	0
13/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.32400	0.30400	0
13/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.14250	8.19400	0
13/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.69200	0.72000	0
13/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.36700	0.38100	180
13/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.63500	0.66100	0
13/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.67300	0.70000	0
13/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.71300	0.74200	0
13/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.47100	0.44800	0
13/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.32500	1.28700	0
13/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.53100	0.50600	0
13/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.59300	0.56700	180
13/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.50000	0.47600	0
13/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.37270	8.42320	659
13/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.66100	0.68000	0
13/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.64900	0.66700	0
13/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.67400	0.69400	0
13/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.22900	1.19900	0
13/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.30400	1.27200	0
13/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.26600	1.23500	0
13/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.94480	8.99220	0
13/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.34400	1.36500	0
13/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.32400	1.34900	0
13/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.36100	1.38200	0
13/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.53600	1.56500	200
13/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.86600	0.84000	0
13/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.59100	0.57300	0
13/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.92900	0.90700	0
13/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.89900	0.87300	0
13/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.01890	10.06630	0
13/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.92000	1.94900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.89800	1.92800	0
13/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.94100	1.97100	0
13/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.07200	1.05500	0
13/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.12900	1.11200	0
13/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.10100	1.08300	0
13/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.73040	7.77960	414
13/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.25948	0.29869	0
13/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.22763	0.26442	0
13/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.04199	0.05171	80
13/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.29378	0.33516	0
13/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.06338	0.05556	0
13/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.51159	0.47211	0
13/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.09723	0.08482	0
13/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.07908	0.06909	0
13/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.83390	7.88420	523
13/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.16256	0.17623	0
13/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.15329	0.16609	0
13/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.17252	0.18711	0
13/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.63862	0.60291	0
13/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.71939	0.68189	0
13/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.67866	0.64203	0
13/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.20710	12.25570	10,253
13/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.77700	0.83300	0
13/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.73000	0.78800	0
13/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.82600	0.87900	0
13/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.68200	0.74400	0
13/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.39800	0.45600	0
13/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.21600	1.26500	0
13/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.47100	0.53300	0
13/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.18200	0.20700	0
13/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01100	0.01000	9,000
13/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.87400	0.92600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.31400	1.36300	0
13/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.55000	0.61400	0
13/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.11800	1.16700	0
13/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.33200	0.38400	0
13/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.36400	0.42000	0
13/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.10800	0.12200	0
13/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.05700	0.06300	3,000
13/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.35400	1.30400	0
13/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.45100	0.41600	3,000
13/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.70000	0.65700	0
13/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.10700	0.11400	9,000
13/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.12500	0.12800	768
13/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01100	0.01100	0
13/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04300	0.05800	0
13/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00700	0.00700	0
13/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01700	0.02000	0
13/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.27500	0.25100	0
13/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.06400	0.07700	0
13/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00900	0.00900	768
13/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.09100	0.10000	6,000
13/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02500	0.03800	0
13/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01900	0.02300	0
13/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02300	0.03200	0
13/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02000	0.02700	0
13/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.36080	12.41060	2,984
13/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.70600	0.73900	0
13/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.73900	0.77200	0
13/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.67500	0.70600	0
13/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.21400	0.19500	0
13/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.17800	0.16100	0
13/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.19500	0.17800	0
13/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.51500	12.56470	1,499
13/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.32600	0.33600	0
13/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.31600	0.32600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.33600	0.34700	0
13/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.29000	1.32900	0
13/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.12500	0.11400	6,000
13/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.22100	1.18200	0
13/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.30100	1.26100	0
13/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.26100	1.22100	0
13/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09970	0.10020	3,828
13/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00979	0.01028	0
13/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01971	0.02021	0
13/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00205	0.00235	0
13/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00235	0.00215	0
13/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
13/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00009	0.00008	0
13/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10110	0.10170	25
13/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00207	0.00227	0
13/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00572	0.00616	0
13/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00080	0.00088	0
13/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01770	0.01718	0
13/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00262	0.00246	0
13/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00897	0.00857	0
13/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.22910	10.25640	23,557
13/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.24100	0.25600	0
13/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.21000	0.22400	0
13/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.27300	0.29000	0
13/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.18100	1.20900	0
13/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.16000	0.16800	0
13/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.46500	0.48700	0
13/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.23100	1.25800	0
13/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.38300	0.40400	0
13/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.06000	0.06300	0
13/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.04000	0.04100	0
13/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.14000	0.14700	3,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01700	0.01700	0
13/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00600	0.00600	0
13/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.02700	0.02800	0
13/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00300	0.00300	0
13/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.02400	0.02400	0
13/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.69200	0.71800	0
13/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.01000	0.01100	0
13/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.03500	0.03600	3,400
13/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.02100	0.02200	6,800
13/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.34500	0.36400	0
13/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00400	0.00500	10,200
13/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.30800	0.32600	0
13/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.07900	0.07000	3,400
13/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.06600	0.05800	10,200
13/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.37500	1.34900	0
13/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.60600	0.58000	3,400
13/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.79200	0.76600	0
13/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.08100	1.05500	0
13/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01300	0.01200	0
13/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.74500	0.71800	0
13/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.52400	1.49700	0
13/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.69800	0.67200	0
13/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.27700	1.25000	0
13/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.88800	0.86100	0
13/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.21100	0.19100	10,200
13/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.56100	0.53500	0
13/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.43100	0.40700	0
13/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05400	0.04800	0
13/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
13/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03600	0.03100	0
13/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.18100	0.16200	0
13/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00200	0.00300	0
13/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09400	0.08400	0
13/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.13100	0.11800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.11200	0.10000	0
13/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.37010	10.39920	26,015
13/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.33400	0.33200	0
13/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.31400	0.31200	0
13/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.35500	0.35600	0
13/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.33500	0.30700	0
13/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.39400	0.36300	0
13/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.36400	0.33300	0
13/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.51430	10.54380	1,250
13/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.42400	0.37600	0
13/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.40300	0.38800	0
13/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.41200	0.39700	0
13/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.15600	1.18300	0
13/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09200	0.08900	10,200
13/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.57300	0.52900	0
13/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.66400	0.62000	0
13/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.63500	0.55800	0
13/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.91510	10.95140	500
13/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.69100	0.69100	0
13/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.67700	0.67700	0
13/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.70500	0.70600	0
13/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.23300	1.19800	0
13/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.30500	1.26900	0
13/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.26900	1.23300	0
13/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.26990	8.26810	18,381
13/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.02100	1.01900	0
13/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.97100	0.96900	0
13/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.07100	1.06900	0
13/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.87200	0.87000	0
13/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.32000	1.31800	0
13/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.52800	0.52800	0
13/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.82200	0.82100	0
13/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.27000	1.26800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.38900	0.38800	0
13/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.07000	2.06800	0
13/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.01900	0.02000	0
13/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00200	0.00300	0
13/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00800	0.01000	0
13/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
13/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
13/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
13/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00100	0
13/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.29800	8.29700	8,758
13/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.69000	0.68700	0
13/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.64700	0.64400	0
13/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.73300	0.73000	0
13/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03500	0.03300	0
13/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.04900	0.04700	0
13/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04200	0.04000	0
13/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.32980	8.33100	2,728
13/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.38600	0.38300	0
13/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.36200	0.35900	0
13/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.41200	0.40800	0
13/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.26900	0.26300	0
13/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.31900	0.31400	0
13/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.29300	0.28800	0
13/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.35390	9.33360	0
13/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.35400	2.32800	0
13/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.31200	2.28600	0
13/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.39700	2.37000	0
13/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29300	0.28600	0
13/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30800	0.30200	0
13/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30000	0.29400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.72750	7.76120	10
13/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.22000	0.25900	0
13/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.18400	0.22300	0
13/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.25900	0.29800	0
13/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03200	0.03700	0
13/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05700	0.06200	0
13/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04300	0.04800	0
13/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.81430	7.84850	0
13/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.11200	0.12100	0
13/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12300	0.13300	0
13/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10200	0.11000	0
13/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.48800	0.46200	0
13/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.40900	0.38500	0
13/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.44800	0.42300	0
13/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.08120	0.09630	0
13/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.17810	0.16420	100,000
13/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.02490	0.03580	12,500
13/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.09920	0.08210	12,987
13/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.06950	0.07870	12,500
13/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.07060	0.07810	12,500
13/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.08130	0.08880	5,670
13/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.46020	8.47900	25
13/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.10600	0.11700	0
13/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.09100	0.10100	0
13/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.12300	0.13400	0
13/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.21300	0.20500	0
13/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.28100	0.27200	0
13/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.24600	0.23800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.58530	8.60540	0
13/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.17300	0.17300	0
13/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.16300	0.16300	0
13/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.18400	0.18400	0
13/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.64900	0.62900	0
13/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.72800	0.70800	0
13/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.68800	0.66800	0
13/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.43380	6.42490	0
13/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.18600	0.18100	0
13/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.17900	0.17400	0
13/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.19400	0.18900	0
13/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.03400	0.03800	0
13/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.03900	0.04300	0
13/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.03600	0.04000	0
13/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.48830	6.47950	0
13/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.29900	0.29600	0
13/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.26800	0.26500	0
13/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.33300	0.33000	0
13/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.09500	0.10100	0
13/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.13000	0.13600	0
13/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.11100	0.11700	0
13/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
13/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
13/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
13/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
13/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
13/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.22620	1.23360	0
13/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.03910	0.04530	0
13/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.07880	0.08600	0
13/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01540	0.01910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03920	0.03550	0
13/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00260	0.00240	0
13/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01290	0.01170	0
13/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24110	1.24880	0
13/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.10430	0.11090	0
13/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.14750	0.15470	0
13/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.06980	0.07530	0
13/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02870	0.02650	0
13/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00640	0.00590	0
13/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01320	0.01210	0
14/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.77130	7.73040	261,059
14/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.74000	0.70000	0
14/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.69100	0.65200	0
14/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.78900	0.74900	0
14/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.77500	0.73500	0
14/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.63000	0.59200	30,100
14/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.53500	0.49900	0
14/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.97300	0.93300	0
14/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.58200	0.54500	0
14/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.02300	0.98200	0
14/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.28600	0.25900	0
14/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.09300	0.08400	0
14/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.40200	0.36900	0
14/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.03500	0.03300	0
14/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.07200	1.03200	0
14/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.03100	0.02900	0
14/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.92300	0.88300	0
14/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.08000	0.07300	4,350
14/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.67800	0.63900	10,000
14/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.12200	1.08200	0
14/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.36100	0.33000	0
14/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.04600	0.04200	0
14/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.12400	0.11200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.72600	0.68700	0
14/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00500	0.00500	4,850
14/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00500	0.00500	2,000
14/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00200	0.00200	2,000
14/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.17200	1.13100	0
14/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.14200	0.12800	0
14/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.07000	0.06300	0
14/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.10700	0.09700	0
14/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.05200	0.04800	0
14/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.44400	0.41000	0
14/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.48900	0.45400	0
14/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.87400	0.83400	0
14/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.19000	0.17200	0
14/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.06000	0.05500	0
14/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.32200	0.29400	5,000
14/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.37200	1.33100	0
14/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.62100	1.58100	0
14/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.25100	0.22800	0
14/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.04000	0.03700	6,620
14/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.57100	1.53100	0
14/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.82400	0.78400	0
14/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.16400	0.14700	0
14/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.02800	0.02600	4,850
14/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.32200	1.28100	0
14/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.21900	0.19800	0
14/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.22200	1.18100	0
14/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.27200	1.23100	0
14/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.42200	1.38100	0
14/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.67100	1.63100	0
14/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.02400	0.02300	0
14/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.02200	0.02000	6,750
14/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.01100	0.01000	3
14/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00700	0.00700	4,100
14/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01700	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01500	0.01400	0
14/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01200	0.01200	15,860
14/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.01400	0.01300	0
14/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.48400	1.52500	0
14/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.94300	0.98300	0
14/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.89400	0.93400	176
14/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.99100	1.03200	0
14/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.84600	0.88600	0
14/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.04000	1.08000	0
14/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.23600	1.27700	0
14/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.75100	0.79000	190
14/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.70300	0.74300	250
14/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
14/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
14/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.09800	0.11800	100
14/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.65700	0.69600	0
14/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.14300	0.16700	0
14/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00300	0.00400	0
14/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
14/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.51900	0.55700	0
14/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08000	0.09800	13,860
14/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
14/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05100	0.06400	3,020
14/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.38900	0.42500	366
14/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.11900	0.14200	0
14/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00400	0
14/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01800	0.02400	100
14/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02300	0.03000	0
14/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.43100	0.46800	0
14/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.23600	0.26700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.34900	0.38300	4,620
14/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.17100	0.19800	250
14/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.43400	1.47500	0
14/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.73100	1.77200	0
14/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00500	0.00700	0
14/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.20300	0.23200	0
14/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.47500	0.51200	0
14/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04000	0.05000	0
14/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
14/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00700	0.00900	0
14/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.30900	0.34300	7,051
14/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00200	0.00300	0
14/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.61000	0.64900	250
14/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00200	10,000
14/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.56400	0.60300	0
14/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03100	0.03900	0
14/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.27200	0.30400	0
14/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06500	0.07900	9,200
14/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
14/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01100	0.01500	0
14/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00300	0
14/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01400	0.01900	0
14/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00900	0.01200	0
14/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00400	0.00500	1,000
14/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00400	0.00500	0
14/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00600	0.00800	0
14/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00500	0.00600	0
14/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.87430	7.83390	64,832
14/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.69500	0.66200	0
14/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.65500	0.62300	0
14/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.73600	0.70200	0
14/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.23300	0.22100	0
14/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.14300	1.10400	4,850

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.14300	0.13700	0
14/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.12100	0.11600	0
14/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.10800	0.10400	0
14/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.90900	0.87200	0
14/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.50900	0.48200	0
14/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.26500	0.25100	0
14/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.20500	0.19500	10,000
14/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.36800	0.34800	0
14/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.09700	0.09400	5,000
14/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.39300	0.37200	0
14/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.06600	0.06400	2,500
14/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.21900	0.23800	10,000
14/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.44200	1.48000	0
14/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.24400	0.26400	5,000
14/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.07300	1.11000	0
14/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.53100	0.56100	132
14/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.39100	0.41700	2,000
14/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.13500	0.14800	14,000
14/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03500	0.03800	2,000
14/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.98400	1.02000	132
14/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.89700	0.93200	0
14/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.76900	0.80300	100
14/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.45900	0.48700	132
14/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01900	0.02000	0
14/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06200	0.06800	0
14/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08100	0.08900	0
14/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07100	0.07800	0
14/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.97950	7.93860	9,558
14/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.87700	0.84400	0
14/02/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.29300	0.00000	2,500
14/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.15600	0.15200	5,500
14/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.83900	0.80600	0
14/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.91600	0.88200	16,000
14/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.80200	0.77000	37,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.16800	0.16300	360
14/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.45700	0.43800	0
14/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.24800	0.23900	0
14/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.21100	0.20400	0
14/02/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.54900	0.00000	0
14/02/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.27000	0.00000	2,500
14/02/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.71400	0.00000	0
14/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.86900	0.90000	4,000
14/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.37700	1.41300	0
14/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.37800	0.39900	360
14/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.28900	1.32400	0
14/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08700	0.09300	9,200
14/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12300	0.13100	0
14/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11000	0.11700	0
14/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.03200	1.06500	1,500
14/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09800	0.10500	0
14/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.08280	8.04130	9,500
14/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.68800	0.66500	0
14/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.66400	0.64100	0
14/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.71600	0.68900	0
14/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.55600	0.53600	300
14/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.26800	0.25900	540
14/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.28500	1.31800	0
14/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.28300	0.29800	0
14/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.47300	0.49500	540
14/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.33100	0.35000	0
14/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.30500	0.32400	0
14/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.18480	8.14250	0
14/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.71400	0.69200	0
14/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.69300	0.67300	0
14/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.73500	0.71300	0
14/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.37700	0.36700	180
14/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.65500	0.63500	0
14/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.57000	0.59300	180



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.45000	0.47100	0
14/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.29200	1.32500	0
14/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.50800	0.53100	0
14/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.47900	0.50000	0
14/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.41460	8.37270	659
14/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.67800	0.66100	0
14/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.66500	0.64900	0
14/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.69200	0.67400	0
14/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.20500	1.22900	0
14/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.27800	1.30400	0
14/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.24100	1.26600	0
14/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.98670	8.94480	0
14/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.36800	1.34400	0
14/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.35100	1.32400	0
14/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.38500	1.36100	0
14/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.57100	1.53600	200
14/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.84800	0.86600	0
14/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.58400	0.59100	0
14/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.91400	0.92900	0
14/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.88100	0.89900	0
14/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.06080	10.01890	0
14/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.95100	1.92000	0
14/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.93000	1.89800	0
14/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.97300	1.94100	0
14/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.06200	1.07200	0
14/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.11900	1.12900	0
14/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.09000	1.10100	0
14/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.77130	7.73040	414
14/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.28560	0.25948	0
14/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.25131	0.22763	0
14/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.32223	0.29378	0
14/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.04573	0.04199	80
14/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05093	0.06338	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.47443	0.51159	0
14/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.08001	0.09723	0
14/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.06430	0.07908	0
14/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.87430	7.83390	523
14/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.17040	0.16256	0
14/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.16055	0.15329	0
14/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.18099	0.17252	0
14/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.60669	0.63862	0
14/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.68625	0.71939	0
14/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.64610	0.67866	0
14/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.19860	12.20710	10,272
14/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.76800	0.77700	0
14/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.72000	0.73000	0
14/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.81600	0.82600	0
14/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.67300	0.68200	0
14/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.38600	0.39800	0
14/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.20700	1.21600	0
14/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.46000	0.47100	0
14/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.16900	0.18200	0
14/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.86400	0.87400	0
14/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.30500	1.31400	0
14/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.54000	0.55000	0
14/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.10900	1.11800	0
14/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01000	0.01100	9,000
14/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.31900	0.33200	0
14/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.35200	0.36400	0
14/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.09800	0.10800	0
14/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.05000	0.05700	3,000
14/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.36100	1.35400	0
14/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.44900	0.45100	3,000
14/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.70100	0.70000	0
14/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.10300	0.10700	9,000
14/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.12000	0.12500	768

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01000	0.01100	0
14/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04100	0.04300	0
14/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00600	0.00700	0
14/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01500	0.01700	0
14/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.27000	0.27500	0
14/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.06100	0.06400	0
14/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00800	0.00900	768
14/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.08700	0.09100	6,000
14/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02400	0.02500	0
14/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01700	0.01900	0
14/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02100	0.02300	0
14/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01900	0.02000	0
14/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.35040	12.36080	2,984
14/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.69500	0.70600	0
14/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.72700	0.73900	0
14/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.66300	0.67500	0
14/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.21300	0.21400	0
14/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.17700	0.17800	0
14/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.19500	0.19500	0
14/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.50380	12.51500	1,499
14/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.31900	0.32600	0
14/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.30900	0.31600	0
14/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.32900	0.33600	0
14/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.28500	1.29000	0
14/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.13100	0.12500	6,000
14/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.22500	1.22100	0
14/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.30500	1.30100	0
14/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.26500	1.26100	0
14/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09940	0.09970	3,828
14/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00949	0.00979	0
14/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00189	0.00205	0
14/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01940	0.01971	0
14/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00249	0.00235	0
14/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00009	0.00009	0
14/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10090	0.10110	25
14/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00201	0.00207	0
14/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00559	0.00572	0
14/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00077	0.00080	0
14/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01787	0.01770	0
14/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00269	0.00262	0
14/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00911	0.00897	0
14/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.23110	10.22910	23,577
14/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.23500	0.24100	0
14/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.20500	0.21000	0
14/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.26800	0.27300	0
14/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.18300	1.18100	0
14/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.15200	0.16000	0
14/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.46100	0.46500	0
14/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.23300	1.23100	0
14/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.37900	0.38300	0
14/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.05600	0.06000	0
14/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.03600	0.04000	0
14/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.13200	0.14000	3,400
14/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01500	0.01700	0
14/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00500	0.00600	0
14/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.02500	0.02700	0
14/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00200	0.00300	0
14/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.02200	0.02400	0
14/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.69200	0.69200	0
14/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.01000	0.01000	0
14/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.03200	0.03500	3,400
14/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01900	0.02100	6,800
14/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.34000	0.34500	0
14/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00400	0.00400	10,200
14/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.30300	0.30800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.07200	0.07900	3,400
14/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.05900	0.06600	10,200
14/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.37300	1.37500	0
14/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.60100	0.60600	3,400
14/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.78800	0.79200	0
14/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.07900	1.08100	0
14/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01100	0.01300	0
14/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.74100	0.74500	0
14/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.52100	1.52400	0
14/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.69400	0.69800	0
14/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.27400	1.27700	0
14/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.88400	0.88800	0
14/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.20100	0.21100	10,200
14/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.55500	0.56100	0
14/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.42500	0.43100	0
14/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04800	0.05400	0
14/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
14/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03000	0.03600	0
14/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.17100	0.18100	0
14/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00200	0.00200	0
14/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.08700	0.09400	0
14/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.12400	0.13100	0
14/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10400	0.11200	0
14/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.37190	10.37010	26,015
14/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.32900	0.33400	0
14/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.30900	0.31400	0
14/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.34900	0.35500	0
14/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.32700	0.33500	0
14/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.38700	0.39400	0
14/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.35700	0.36400	0
14/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.51780	10.51430	1,250
14/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.42400	0.42400	0
14/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.40400	0.40300	0
14/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.15800	1.15600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.41300	0.41200	0
14/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.57100	0.57300	0
14/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09000	0.09200	10,200
14/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.66200	0.66400	0
14/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.63200	0.63500	0
14/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.93170	10.91510	500
14/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.70000	0.69100	0
14/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.68600	0.67700	0
14/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.71400	0.70500	0
14/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.22500	1.23300	0
14/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.29700	1.30500	0
14/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.26100	1.26900	0
14/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.28610	8.26990	18,516
14/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.03700	1.02100	0
14/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.98700	0.97100	0
14/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.08700	1.07100	0
14/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.88800	0.87200	0
14/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.33600	1.32000	0
14/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.54400	0.52800	0
14/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.83800	0.82200	0
14/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.28600	1.27000	0
14/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.40300	0.38900	0
14/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.08600	2.07000	0
14/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.01700	0.01900	0
14/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
14/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00800	0.00800	0
14/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
14/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.31330	8.29800	8,758
14/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.70300	0.69000	0
14/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.74700	0.73300	0
14/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.66100	0.64700	0
14/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.04800	0.04900	0
14/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03400	0.03500	0
14/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04000	0.04200	0
14/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.34650	8.32980	2,728
14/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.39600	0.38600	0
14/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.37200	0.36200	0
14/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.42200	0.41200	0
14/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.26200	0.26900	0
14/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.31200	0.31900	0
14/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.28600	0.29300	0
14/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.37780	9.35390	0
14/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.37800	2.35400	0
14/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.33500	2.31200	0
14/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.42000	2.39700	0
14/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29200	0.29300	0
14/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30700	0.30800	0
14/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30000	0.30000	0
14/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.76530	7.72750	10
14/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.24800	0.22000	0
14/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.28900	0.25900	0
14/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.21000	0.18400	0
14/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04500	0.05700	0
14/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02400	0.03200	0
14/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03300	0.04300	0
14/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.85280	7.81430	0
14/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.12100	0.11200	0
14/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.13300	0.12300	0
14/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10900	0.10200	0
14/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.45600	0.48800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.38000	0.40900	0
14/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.41800	0.44800	0
14/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.08480	0.08120	0
14/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.16450	0.17810	100,000
14/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.02700	0.02490	12,500
14/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.07510	0.09920	12,987
14/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.07550	0.06950	12,500
14/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.07780	0.07060	12,500
14/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.08930	0.08130	5,670
14/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.47240	8.46020	25
14/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.10600	0.10600	0
14/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.12300	0.12300	0
14/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.09100	0.09100	0
14/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.26900	0.28100	0
14/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.20100	0.21300	0
14/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.23400	0.24600	0
14/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.59680	8.58530	0
14/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.16800	0.17300	0
14/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.15800	0.16300	0
14/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.17900	0.18400	0
14/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.63200	0.64900	0
14/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.71100	0.72800	0
14/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.67100	0.68800	0
14/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.45320	6.43380	0
14/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.20000	0.18600	0
14/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.19200	0.17900	0
14/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.20800	0.19400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.02900	0.03400	0
14/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.03300	0.03900	0
14/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.03100	0.03600	0
14/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.50830	6.48830	0
14/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.31200	0.29900	0
14/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.28000	0.26800	0
14/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.34700	0.33300	0
14/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.08900	0.09500	0
14/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.12200	0.13000	0
14/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.10400	0.11100	0
14/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
14/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
14/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
14/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
14/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.23190	1.22620	0
14/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.04260	0.03910	0
14/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01690	0.01540	0
14/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.08380	0.07880	0
14/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00190	0.00260	0
14/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03500	0.03920	0
14/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01070	0.01290	0
14/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24710	1.24110	0
14/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.10910	0.10430	0
14/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.15290	0.14750	0
14/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.07350	0.06980	0
14/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02640	0.02870	0
14/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00580	0.00640	0
14/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01200	0.01320	0
15/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.75350	7.77130	257,897

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.72200	0.74000	0
15/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.67400	0.69100	0
15/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.77100	0.78900	0
15/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.75700	0.77500	0
15/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.61200	0.63000	30,100
15/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.51800	0.53500	0
15/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.95500	0.97300	0
15/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.56500	0.58200	0
15/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.00500	1.02300	0
15/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.27000	0.28600	0
15/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.08500	0.09300	0
15/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.38500	0.40200	0
15/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.03200	0.03500	0
15/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.05500	1.07200	0
15/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.02800	0.03100	0
15/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.90600	0.92300	0
15/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.07300	0.08000	4,350
15/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.66000	0.67800	10,000
15/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.10400	1.12200	0
15/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.34500	0.36100	0
15/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.04100	0.04600	0
15/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.11400	0.12400	0
15/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.70800	0.72600	0
15/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00500	0.00500	4,850
15/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00400	0.00500	2,000
15/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00200	0.00200	2,000
15/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.15400	1.17200	0
15/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.13200	0.14200	0
15/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.06300	0.07000	0
15/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.09800	0.10700	0
15/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.04700	0.05200	0
15/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.42700	0.44400	0
15/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.47200	0.48900	0
15/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.85600	0.87400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.17800	0.19000	0
15/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.05500	0.06000	0
15/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.30600	0.32200	5,000
15/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.35400	1.37200	0
15/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.60400	1.62100	0
15/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.23700	0.25100	0
15/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.03600	0.04000	6,620
15/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.55400	1.57100	0
15/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.80700	0.82400	0
15/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.15200	0.16400	0
15/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.02500	0.02800	4,850
15/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.30400	1.32200	0
15/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.20600	0.21900	0
15/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.20400	1.22200	0
15/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.25400	1.27200	0
15/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.40400	1.42200	0
15/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.65400	1.67100	0
15/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.02200	0.02400	0
15/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.01900	0.02200	6,750
15/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.01000	0.01100	3
15/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00700	0.00700	4,100
15/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01500	0.01700	0
15/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01400	0.01500	0
15/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01100	0.01200	15,860
15/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.01200	0.01400	0
15/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.50100	1.48400	0
15/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.95900	0.94300	0
15/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.91100	0.89400	176
15/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.00800	0.99100	0
15/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.86200	0.84600	0
15/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.05700	1.04000	0
15/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.25400	1.23600	0
15/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.76600	0.75100	190
15/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.71900	0.70300	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00100	0.00100	2,420
15/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.10300	0.09800	100
15/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.67200	0.65700	0
15/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.14900	0.14300	0
15/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00400	0.00300	0
15/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.53300	0.51900	0
15/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08400	0.08000	13,860
15/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05300	0.05100	3,020
15/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.40200	0.38900	366
15/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.12500	0.11900	0
15/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
15/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01900	0.01800	100
15/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02400	0.02300	0
15/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.44400	0.43100	0
15/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.24500	0.23600	0
15/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.36000	0.34900	4,620
15/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.17900	0.17100	250
15/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.45200	1.43400	0
15/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.74900	1.73100	0
15/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.21100	0.20300	0
15/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.48800	0.47500	0
15/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04200	0.04000	0
15/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00700	0.00700	0
15/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.32000	0.30900	7,051

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00300	0.00200	0
15/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.62500	0.61000	250
15/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00200	0.00100	10,000
15/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.57900	0.56400	0
15/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03200	0.03100	0
15/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.28200	0.27200	0
15/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06700	0.06500	9,200
15/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01200	0.01100	0
15/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01500	0.01400	0
15/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00900	0.00900	0
15/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00400	0.00400	1,000
15/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00400	0.00400	0
15/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00700	0.00600	0
15/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.85600	7.87430	63,137
15/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.68000	0.69500	0
15/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.64000	0.65500	0
15/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.72100	0.73600	0
15/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.22500	0.23300	0
15/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.12500	1.14300	4,850
15/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.13800	0.14300	0
15/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.11700	0.12100	0
15/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.10500	0.10800	0
15/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.89300	0.90900	0
15/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.49600	0.50900	0
15/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.25600	0.26500	0
15/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.19800	0.20500	10,000
15/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.09400	0.09700	5,000
15/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.38200	0.39300	0
15/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.06400	0.06600	2,500
15/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.35700	0.36800	0
15/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.25100	0.24400	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.08800	1.07300	0
15/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.22600	0.21900	10,000
15/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.45800	1.44200	0
15/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.54200	0.53100	132
15/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.40000	0.39100	2,000
15/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.14000	0.13500	14,000
15/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03700	0.03500	2,000
15/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.99900	0.98400	132
15/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.91100	0.89700	0
15/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.78200	0.76900	100
15/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.46900	0.45900	132
15/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01900	0.01900	0
15/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06500	0.06200	0
15/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08400	0.08100	0
15/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07400	0.07100	0
15/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.96000	7.97950	9,558
15/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.86200	0.87700	0
15/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.82400	0.83900	0
15/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.90100	0.91600	16,000
15/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.78800	0.80200	37,000
15/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.16500	0.16800	360
15/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.44800	0.45700	0
15/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.24300	0.24800	0
15/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.15400	0.15600	5,500
15/02/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.28700	0.29300	2,500
15/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.20700	0.21100	0
15/02/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.53900	0.54900	0
15/02/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.27900	0.27000	2,500
15/02/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.72700	0.71400	0
15/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.04700	1.03200	1,500
15/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.88300	0.86900	4,000
15/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.39400	1.37700	0
15/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.38800	0.37800	360
15/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.30500	1.28900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09100	0.08700	9,200
15/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12800	0.12300	0
15/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11400	0.11000	0
15/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10200	0.09800	0
15/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.06270	8.08280	9,800
15/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.67800	0.68800	0
15/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.65400	0.66400	0
15/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.70300	0.71600	0
15/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.54700	0.55600	300
15/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.26300	0.26800	540
15/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.30000	1.28500	0
15/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29000	0.28300	0
15/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.48400	0.47300	540
15/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.34100	0.33100	0
15/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.31500	0.30500	0
15/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.16550	8.18480	0
15/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.70500	0.71400	0
15/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.68500	0.69300	0
15/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.72600	0.73500	0
15/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.37200	0.37700	180
15/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.64700	0.65500	0
15/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.58200	0.57000	180
15/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.46100	0.45000	0
15/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.30700	1.29200	0
15/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.52000	0.50800	0
15/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.49000	0.47900	0
15/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.39540	8.41460	659
15/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.67300	0.67800	0
15/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.66000	0.66500	0
15/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.68600	0.69200	0
15/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.21900	1.20500	0
15/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.29300	1.27800	0
15/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.25600	1.24100	0
15/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.97030	8.98670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.36500	1.36800	0
15/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.34400	1.35100	0
15/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.56200	1.57100	200
15/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.38200	1.38500	0
15/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.86200	0.84800	0
15/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.59200	0.58400	0
15/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.92400	0.91400	0
15/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.89500	0.88100	0
15/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.04440	10.06080	0
15/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.94200	1.95100	0
15/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.92000	1.93000	0
15/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.96400	1.97300	0
15/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.07000	1.06200	0
15/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.12600	1.11900	0
15/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.09800	1.09000	0
15/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.75350	7.77130	419
15/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.27045	0.28560	0
15/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.23690	0.25131	0
15/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.30644	0.32223	0
15/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.04120	0.04573	80
15/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05294	0.05093	0
15/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.48770	0.47443	0
15/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.08340	0.08001	0
15/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.06695	0.06430	0
15/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.85600	7.87430	523
15/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.16495	0.17040	0
15/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.15541	0.16055	0
15/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.17520	0.18099	0
15/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.61920	0.60669	0
15/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.69941	0.68625	0
15/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.65895	0.64610	0
15/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.16720	12.19860	10,262



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.73700	0.76800	0
15/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.69000	0.72000	0
15/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.78500	0.81600	0
15/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.64200	0.67300	0
15/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.36200	0.38600	0
15/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.17500	1.20700	0
15/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.43500	0.46000	0
15/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.15400	0.16900	0
15/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.83300	0.86400	0
15/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.27300	1.30500	0
15/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.51400	0.54000	0
15/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00900	0.01000	9,000
15/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.04400	0.05000	3,000
15/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.07700	1.10900	0
15/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.29700	0.31900	0
15/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.32800	0.35200	0
15/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.08800	0.09800	0
15/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.47100	0.44900	3,000
15/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.72700	0.70100	0
15/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.11100	0.10300	9,000
15/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.13000	0.12000	768
15/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01000	0.01000	0
15/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.39200	1.36100	0
15/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04700	0.04100	0
15/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00600	0.00600	0
15/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01600	0.01500	0
15/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.28700	0.27000	0
15/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.06800	0.06100	0
15/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00800	0.00800	768
15/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.09500	0.08700	6,000
15/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02500	0.02400	0
15/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01800	0.01700	0
15/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02300	0.02100	0
15/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02000	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.31840	12.35040	2,984
15/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.67100	0.69500	0
15/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.64000	0.66300	0
15/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.70300	0.72700	0
15/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.18500	0.17700	0
15/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.22200	0.21300	0
15/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.20300	0.19500	0
15/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.47000	12.50380	1,499
15/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.30600	0.31900	0
15/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.29700	0.30900	0
15/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.31600	0.32900	0
15/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.25900	1.28500	0
15/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.13900	0.13100	6,000
15/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.24600	1.22500	0
15/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.32700	1.30500	0
15/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.28600	1.26500	0
15/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09910	0.09940	3,828
15/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00919	0.00949	0
15/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01910	0.01940	0
15/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00166	0.00189	0
15/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00256	0.00249	0
15/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00009	0.00009	0
15/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10060	0.10090	25
15/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00192	0.00201	0
15/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00541	0.00559	0
15/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00073	0.00077	0
15/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01813	0.01787	0
15/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00281	0.00269	0
15/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00932	0.00911	0
15/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.15340	10.23110	22,582
15/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.18300	0.23500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.15600	0.20500	0
15/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.21200	0.26800	0
15/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.10500	1.18300	0
15/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.11700	0.15200	0
15/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.39300	0.46100	0
15/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.15500	1.23300	0
15/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.31400	0.37900	0
15/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.04100	0.05600	0
15/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.02700	0.03600	0
15/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.10100	0.13200	3,400
15/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01100	0.01500	0
15/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00300	0.00500	0
15/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.01800	0.02500	0
15/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.01600	0.02200	0
15/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.61600	0.69200	0
15/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00600	0.01000	0
15/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.02300	0.03200	3,400
15/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01400	0.01900	6,800
15/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00200	0.00400	10,200
15/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.24400	0.30300	0
15/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.27800	0.34000	0
15/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.07500	0.05900	10,200
15/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.09100	0.07200	3,400
15/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.44900	1.37300	0
15/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.67000	0.60100	3,400
15/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.86100	0.78800	0
15/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.15300	1.07900	0
15/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01300	0.01100	0
15/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.81300	0.74100	0
15/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.59900	1.52100	0
15/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.76500	0.69400	0
15/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.35000	1.27400	0
15/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.95800	0.88400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.24800	0.20100	10,200
15/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.62400	0.55500	0
15/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.48800	0.42500	0
15/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06100	0.04800	0
15/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04000	0.03000	0
15/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.21400	0.17100	0
15/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.10900	0.08700	0
15/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.15300	0.12400	0
15/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.13000	0.10400	0
15/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.29290	10.37190	26,015
15/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.29000	0.32900	0
15/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.27300	0.30900	0
15/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.30900	0.34900	0
15/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.36600	0.32700	0
15/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.43000	0.38700	0
15/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.39700	0.35700	0
15/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.43570	10.51780	1,250
15/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.38600	0.42400	0
15/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.36700	0.40400	0
15/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.08800	1.15800	0
15/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.40600	0.41300	0
15/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.64600	0.57100	0
15/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.10200	0.09000	10,200
15/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.70700	0.66200	0
15/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.67600	0.63200	0
15/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.84430	10.93170	500
15/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.66600	0.70000	0
15/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.65200	0.68600	0
15/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.67900	0.71400	0
15/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.27800	1.22500	0
15/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.35100	1.29700	0
15/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.31500	1.26100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.29450	8.28610	18,585
15/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.04500	1.03700	0
15/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.99500	0.98700	0
15/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.09500	1.08700	0
15/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.89600	0.88800	0
15/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.34500	1.33600	0
15/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.55200	0.54400	0
15/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.84600	0.83800	0
15/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.29500	1.28600	0
15/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.09500	2.08600	0
15/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.40900	0.40300	0
15/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.01500	0.01700	0
15/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00800	0.00800	0
15/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00000	0
15/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
15/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00100	0
15/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.32120	8.31330	8,758
15/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.71000	0.70300	0
15/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.66700	0.66100	0
15/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.75300	0.74700	0
15/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03200	0.03400	0
15/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.04600	0.04800	0
15/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.03900	0.04000	0
15/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.35240	8.34650	2,728
15/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.39800	0.39600	0
15/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.37400	0.37200	0
15/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.42400	0.42200	0
15/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.25800	0.26200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.30800	0.31200	0
15/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.28200	0.28600	0
15/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.38280	9.37780	0
15/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.38200	2.37800	0
15/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.34000	2.33500	0
15/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.42400	2.42000	0
15/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29100	0.29200	0
15/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30700	0.30700	0
15/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29900	0.30000	0
15/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.77860	7.76530	10
15/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.25800	0.24800	0
15/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.21900	0.21000	0
15/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.30000	0.28900	0
15/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02100	0.02400	0
15/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04000	0.04500	0
15/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02900	0.03300	0
15/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.86520	7.85280	0
15/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.12400	0.12100	0
15/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.13700	0.13300	0
15/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.11300	0.10900	0
15/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.44800	0.45600	0
15/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.37200	0.38000	0
15/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.40900	0.41800	0
15/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.08020	0.08480	0
15/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.16950	0.16450	100,000
15/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.02280	0.02700	12,500
15/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.07960	0.07510	12,987
15/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.07160	0.07550	12,500
15/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.07480	0.07780	12,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.08700	0.08930	5,670
15/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.41510	8.47240	25
15/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.08100	0.10600	0
15/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.06900	0.09100	0
15/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.09600	0.12300	0
15/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.23100	0.20100	0
15/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.30400	0.26900	0
15/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.26600	0.23400	0
15/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.53870	8.59680	0
15/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.14900	0.16800	0
15/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.14000	0.15800	0
15/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.15900	0.17900	0
15/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.67000	0.63200	0
15/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.75100	0.71100	0
15/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.71000	0.67100	0
15/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.48580	6.45320	0
15/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.22500	0.20000	0
15/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.21600	0.19200	0
15/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.23300	0.20800	0
15/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.02100	0.02900	0
15/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.02400	0.03300	0
15/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.02300	0.03100	0
15/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.54090	6.50830	0
15/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.33500	0.31200	0
15/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.30200	0.28000	0
15/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.37100	0.34700	0
15/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.08000	0.08900	0
15/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.11100	0.12200	0
15/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.09400	0.10400	0
15/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
15/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
15/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
15/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
15/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.22910	1.23190	0
15/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.04010	0.04260	0
15/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.08110	0.08380	0
15/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01540	0.01690	0
15/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03630	0.03500	0
15/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00200	0.00190	0
15/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01100	0.01070	0
15/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24330	1.24710	0
15/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.10600	0.10910	0
15/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.14940	0.15290	0
15/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.07090	0.07350	0
15/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02760	0.02640	0
15/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00610	0.00580	0
15/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01270	0.01200	0
16/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.85880	7.75350	188,597
16/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.82600	0.72200	0
16/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.77700	0.67400	0
16/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.87500	0.77100	0
16/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.86100	0.75700	0
16/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.71400	0.61200	30,100
16/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.61800	0.51800	0
16/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.06000	0.95500	0
16/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.66600	0.56500	0
16/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00600	0.00500	4,850
16/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00300	0.00200	2,000
16/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.21400	0.15200	0
16/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.03400	0.02500	4,850



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.40900	1.30400	0
16/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.27800	0.20600	0
16/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.30900	1.20400	0
16/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.35900	1.25400	0
16/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.50900	1.40400	0
16/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.75900	1.65400	0
16/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.03000	0.02200	0
16/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.02700	0.01900	6,750
16/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.01300	0.01000	3
16/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00900	0.00700	4,100
16/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.02100	0.01500	0
16/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01900	0.01400	0
16/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01500	0.01100	15,860
16/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.01700	0.01200	0
16/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00500	0.00400	2,000
16/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.11000	1.00500	0
16/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.35200	0.27000	0
16/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.12100	0.08500	0
16/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.47900	0.38500	0
16/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.04500	0.03200	0
16/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.16000	1.05500	0
16/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.03900	0.02800	0
16/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.01000	0.90600	0
16/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.10500	0.07300	4,350
16/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.76300	0.66000	10,000
16/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.20900	1.10400	0
16/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.43400	0.34500	0
16/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.05900	0.04100	0
16/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.16000	0.11400	0
16/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.81200	0.70800	0
16/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.25900	1.15400	0
16/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.18600	0.13200	0
16/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.09100	0.06300	0
16/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.13900	0.09800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.06800	0.04700	0
16/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.52400	0.42700	0
16/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.57100	0.47200	0
16/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.96100	0.85600	0
16/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.24500	0.17800	0
16/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.07900	0.05500	0
16/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.39200	0.30600	5,000
16/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.45900	1.35400	0
16/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.70900	1.60400	0
16/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.31400	0.23700	0
16/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.05100	0.03600	6,620
16/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.65900	1.55400	0
16/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.91100	0.80700	0
16/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00200	0.00400	0
16/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.44200	0.53300	0
16/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05500	0.08400	13,860
16/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03300	0.05300	3,020
16/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.32000	0.40200	366
16/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.08600	0.12500	0
16/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00200	0.00300	0
16/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01200	0.01900	100
16/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01500	0.02400	0
16/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.35900	0.44400	0
16/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.18000	0.24500	0
16/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.28200	0.36000	4,620
16/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.12700	0.17900	250
16/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00300	0.00500	0
16/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.15100	0.21100	0
16/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.40000	0.48800	0
16/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02500	0.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00400	0.00700	0
16/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.24600	0.32000	7,051
16/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00100	0.00300	0
16/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.53000	0.62500	250
16/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00200	10,000
16/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.48600	0.57900	0
16/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02000	0.03200	0
16/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.21200	0.28200	0
16/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04300	0.06700	9,200
16/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.64400	1.74900	0
16/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.39600	1.50100	0
16/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.85800	0.95900	0
16/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.81000	0.91100	176
16/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.90600	1.00800	0
16/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.76200	0.86200	0
16/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.95400	1.05700	0
16/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.15000	1.25400	0
16/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.66800	0.76600	190
16/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.62100	0.71900	250
16/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00100	2,420
16/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.06900	0.10300	166
16/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
16/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.57500	0.67200	0
16/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.10500	0.14900	0
16/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.34700	1.45200	0
16/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00700	0.01200	0
16/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00900	0.01500	0
16/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00500	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00200	0.00400	1,000
16/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00200	0.00400	0
16/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00400	0.00700	0
16/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00300	0.00500	0
16/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.96290	7.85600	65,615
16/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.77100	0.68000	0
16/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.73000	0.64000	0
16/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.81300	0.72100	0
16/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.07600	0.06400	2,500
16/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.42000	0.35700	0
16/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.11200	0.09400	5,000
16/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.44700	0.38200	0
16/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.26800	0.22500	0
16/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.22800	1.12500	4,850
16/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.16500	0.13800	0
16/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.13900	0.11700	0
16/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.12500	0.10500	0
16/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.99300	0.89300	0
16/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.57500	0.49600	0
16/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.30300	0.25600	0
16/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.23600	0.19800	10,000
16/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.47300	0.54200	132
16/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.34000	0.40000	2,000
16/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.11200	0.14000	14,000
16/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03000	0.03700	2,000
16/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.91200	0.99900	132
16/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.82600	0.91100	0
16/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.70200	0.78200	100
16/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.40500	0.46900	132
16/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01500	0.01900	0
16/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.18400	0.22600	10,000
16/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.36300	1.45800	0
16/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.20700	0.25100	5,000
16/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	0.99900	1.08800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05000	0.06500	0
16/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.06700	0.08400	0
16/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.05800	0.07400	0
16/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	8.06820	7.96000	9,558
16/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.95400	0.86200	0
16/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.91300	0.82400	0
16/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.99700	0.90100	16,000
16/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.87500	0.78800	37,000
16/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.18900	0.16500	360
16/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.50700	0.44800	0
16/02/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.32800	0.28700	2,500
16/02/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.42500	0.00000	0
16/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.27800	0.24300	2,000
16/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.17600	0.15400	5,500
16/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.23700	0.20700	0
16/02/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.60600	0.53900	0
16/02/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.23800	0.27900	2,500
16/02/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.66000	0.72700	0
16/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.96900	1.04700	1,500
16/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.81000	0.88300	4,000
16/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.30800	1.39400	0
16/02/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.45700	0.00000	2,000
16/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.33900	0.38800	360
16/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.22100	1.30500	0
16/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.07900	0.09100	9,200
16/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.10700	0.12800	0
16/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.09500	0.11400	0
16/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.08600	0.10200	0
16/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.17220	8.06270	9,800
16/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.74800	0.67800	0
16/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.29200	0.26300	540
16/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.60400	0.54700	300
16/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.72000	0.65400	0
16/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.77700	0.70300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.25500	0.29000	0
16/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.43200	0.48400	540
16/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.29800	0.34100	0
16/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.22000	1.30000	0
16/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.27600	0.31500	0
16/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.27680	8.16550	0
16/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.76300	0.70500	0
16/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.74100	0.68500	0
16/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.78600	0.72600	0
16/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.40400	0.37200	180
16/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.70000	0.64700	0
16/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.52300	0.58200	180
16/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.40900	0.46100	0
16/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.22700	1.30700	0
16/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.46400	0.52000	0
16/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.43600	0.49000	0
16/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.50570	8.39540	659
16/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.71700	0.67300	0
16/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.70300	0.66000	0
16/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.73100	0.68600	0
16/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.15300	1.21900	0
16/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.22500	1.29300	0
16/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.18900	1.25600	0
16/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	9.07970	8.97030	0
16/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.41800	1.36500	0
16/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.40100	1.34400	0
16/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.62700	1.56200	200
16/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.43500	1.38200	0
16/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.80500	0.86200	0
16/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.54700	0.59200	0
16/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.87100	0.92400	0
16/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.83800	0.89500	0
16/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.15380	10.04440	0
16/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.01100	1.94200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.03400	1.96400	0
16/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.99000	1.92000	0
16/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.08600	1.12600	0
16/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.03000	1.07000	0
16/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.05700	1.09800	0
16/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.85880	7.75350	409
16/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.35218	0.27045	0
16/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.05904	0.04120	80
16/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.31418	0.23690	0
16/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.39223	0.30644	0
16/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03343	0.05294	0
16/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.40024	0.48770	0
16/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.05538	0.08340	0
16/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.04338	0.06695	0
16/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.96290	7.85600	523
16/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.19645	0.16495	0
16/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.18516	0.15541	0
16/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.20882	0.17520	0
16/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.54592	0.61920	0
16/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.62226	0.69941	0
16/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.58355	0.65895	0
16/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.33870	12.16720	10,272
16/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.90300	0.73700	0
16/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01400	0.00900	9,000
16/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.06700	0.04400	3,000
16/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.45100	0.32800	0
16/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.13300	0.08800	0
16/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.44300	1.27300	0
16/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.66200	0.51400	0
16/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.24600	1.07700	0
16/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.41400	0.29700	0
16/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.85400	0.69000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.95100	0.78500	0
16/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.80600	0.64200	0
16/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.49000	0.36200	0
16/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.34400	1.17500	0
16/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.57200	0.43500	0
16/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.22900	0.15400	0
16/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.00000	0.83300	0
16/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01100	0.01600	0
16/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.19000	0.28700	0
16/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.03300	0.06800	0
16/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00500	0.00800	768
16/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.05100	0.09500	6,000
16/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.01700	0.02500	0
16/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01200	0.01800	0
16/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01500	0.02300	0
16/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.07500	0.13000	768
16/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00700	0.01000	0
16/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.02300	0.04700	0
16/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00400	0.00600	0
16/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.34400	0.47100	3,000
16/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.57800	0.72700	0
16/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.06200	0.11100	9,000
16/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.22500	1.39200	0
16/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01400	0.02000	0
16/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.49200	12.31840	2,959
16/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.79100	0.67100	0
16/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.75500	0.64000	0
16/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.82900	0.70300	0
16/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.13700	0.18500	0
16/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.16300	0.22200	0
16/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.14900	0.20300	0
16/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.64560	12.47000	1,499
16/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.35600	0.30600	0
16/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.40700	1.25900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.34500	0.29700	0
16/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.36700	0.31600	0
16/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.12100	1.24600	0
16/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.19900	1.32700	0
16/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.11100	0.13900	6,000
16/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.16000	1.28600	0
16/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09970	0.09910	3,828
16/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00977	0.00919	0
16/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00197	0.00166	0
16/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01970	0.01910	0
16/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00227	0.00256	0
16/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00007	0.00009	0
16/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.10110	0.10060	0
16/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00208	0.00192	0
16/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00080	0.00073	0
16/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00575	0.00541	0
16/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00265	0.00281	0
16/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01770	0.01813	0
16/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00898	0.00932	0
16/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.23860	10.15340	22,582
16/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.23600	0.18300	0
16/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.20500	0.15600	0
16/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.26900	0.21200	0
16/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.19000	1.10500	0
16/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.15100	0.11700	0
16/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.46500	0.39300	0
16/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.24000	1.15500	0
16/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.38100	0.31400	0
16/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.05500	0.04100	0
16/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.03500	0.02700	0
16/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.13100	0.10100	3,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01500	0.01100	0
16/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00500	0.00300	0
16/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.02400	0.01800	0
16/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
16/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.02100	0.01600	0
16/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.69800	0.61600	0
16/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00900	0.00600	0
16/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.03100	0.02300	3,400
16/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01900	0.01400	6,800
16/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00400	0.00200	10,200
16/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.30400	0.24400	0
16/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.34200	0.27800	0
16/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.05300	0.07500	10,200
16/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.06500	0.09100	3,400
16/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.36500	1.44900	0
16/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.59200	0.67000	3,400
16/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.78000	0.86100	0
16/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.07000	1.15300	0
16/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00900	0.01300	0
16/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.73200	0.81300	0
16/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.51300	1.59900	0
16/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.68500	0.76500	0
16/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.26600	1.35000	0
16/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.87600	0.95800	0
16/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.19200	0.24800	10,200
16/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.54600	0.62400	0
16/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.41600	0.48800	0
16/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04200	0.06100	0
16/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.02600	0.04000	0
16/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.16200	0.21400	0
16/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.08000	0.10900	0
16/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.11600	0.15300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.09700	0.13000	0
16/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.38110	10.29290	26,015
16/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.32600	0.29000	0
16/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.30700	0.27300	0
16/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.34700	0.30900	0
16/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.31600	0.36600	0
16/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.37600	0.43000	0
16/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.34500	0.39700	0
16/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.52500	10.43570	1,250
16/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.42500	0.38600	0
16/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.40500	0.36700	0
16/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.16300	1.08800	0
16/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.41400	0.40600	0
16/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.56500	0.64600	0
16/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.08800	0.10200	10,200
16/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.65600	0.70700	0
16/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.62600	0.67600	0
16/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.94280	10.84430	500
16/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.70100	0.66600	0
16/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.68700	0.65200	0
16/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.71500	0.67900	0
16/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.21500	1.27800	0
16/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.28700	1.35100	0
16/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.25100	1.31500	0
16/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.39250	8.29450	18,485
16/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.14300	1.04500	0
16/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.09300	0.99500	0
16/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.19300	1.09500	0
16/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.99300	0.89600	0
16/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.44300	1.34500	0
16/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.64700	0.55200	0
16/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.94400	0.84600	0
16/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.39300	1.29500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.19300	2.09500	0
16/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.50200	0.40900	0
16/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.01000	0.01500	0
16/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
16/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00500	0.00800	0
16/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00200	0
16/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00100	0
16/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.41270	8.32120	8,758
16/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.79100	0.71000	0
16/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.83600	0.75300	0
16/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.74700	0.66700	0
16/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.03400	0.04600	0
16/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.02300	0.03200	0
16/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.02800	0.03900	0
16/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.44340	8.35240	2,728
16/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.44900	0.39800	0
16/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.42200	0.37400	0
16/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.47700	0.42400	0
16/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.22000	0.25800	0
16/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.26500	0.30800	0
16/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.24200	0.28200	0
16/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.44420	9.38280	0
16/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.43900	2.38200	0
16/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.39700	2.34000	0
16/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.48100	2.42400	0
16/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28700	0.29100	0
16/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30300	0.30700	0
16/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29500	0.29900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.85530	7.77860	10
16/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.32500	0.25800	0
16/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.36900	0.30000	0
16/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.28300	0.21900	0
16/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.02800	0.04000	0
16/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01400	0.02100	0
16/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02000	0.02900	0
16/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.94210	7.86520	0
16/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.14800	0.12400	0
16/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.16200	0.13700	0
16/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.13400	0.11300	0
16/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.39200	0.44800	0
16/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.32000	0.37200	0
16/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.35600	0.40900	0
16/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.10530	0.08020	0
16/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.13710	0.16950	100,000
16/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.04190	0.02280	12,500
16/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.03990	0.07960	12,987
16/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.08830	0.07160	12,500
16/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.08800	0.07480	12,500
16/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.10390	0.08700	5,670
16/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.48620	8.41510	25
16/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.10800	0.08100	0
16/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.12600	0.09600	0
16/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.09300	0.06900	0
16/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.25700	0.30400	0
16/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.19000	0.23100	0
16/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.22200	0.26600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.61170	8.53870	0
16/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.17400	0.14900	0
16/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.18500	0.15900	0
16/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.16300	0.14000	0
16/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.70100	0.75100	0
16/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.62300	0.67000	0
16/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.66200	0.71000	0
16/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.51310	6.48580	0
16/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.24900	0.22500	0
16/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.25700	0.23300	0
16/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.24000	0.21600	0
16/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.02100	0.02400	0
16/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.01800	0.02100	0
16/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.02000	0.02300	0
16/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.56840	6.54090	0
16/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.35700	0.33500	0
16/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.32200	0.30200	0
16/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.39300	0.37100	0
16/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.07500	0.08000	0
16/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.10400	0.11100	0
16/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.08900	0.09400	0
16/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
16/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
16/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
16/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
16/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
16/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.24580	1.22910	0
16/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.05290	0.04010	0
16/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.02230	0.01540	0
16/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.09700	0.08110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00120	0.00200	0
16/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02650	0.03630	0
16/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00710	0.01100	0
16/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.26010	1.24330	0
16/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.12010	0.10600	0
16/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.16500	0.14940	0
16/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.08260	0.07090	0
16/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02250	0.02760	0
16/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00490	0.00610	0
16/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01000	0.01270	0
17/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.76060	7.85880	190,056
17/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.72800	0.82600	0
17/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.68000	0.77700	0
17/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.77800	0.87500	0
17/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.76400	0.86100	0
17/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.61800	0.71400	30,100
17/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.52300	0.61800	0
17/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.96200	1.06000	0
17/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.57000	0.66600	0
17/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.01200	1.11000	0
17/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.27300	0.35200	0
17/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.08500	0.12100	0
17/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.38900	0.47900	0
17/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00400	0.00600	4,850
17/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00200	0.00300	2,000
17/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01300	0.01900	0
17/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.01000	0.01500	15,860
17/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.01200	0.01700	0
17/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00400	0.00500	2,000
17/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.21100	1.30900	0
17/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.26100	1.35900	0
17/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.41100	1.50900	0
17/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.66100	1.75900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.02100	0.03000	0
17/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.01900	0.02700	6,750
17/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00900	0.01300	3
17/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00600	0.00900	4,100
17/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01500	0.02100	0
17/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.03100	0.04500	0
17/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.06200	1.16000	0
17/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.02700	0.03900	0
17/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.91200	1.01000	0
17/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.07300	0.10500	4,350
17/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.66600	0.76300	10,000
17/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.11100	1.20900	0
17/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.34900	0.43400	0
17/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.04100	0.05900	0
17/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.11400	0.16000	0
17/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.71500	0.81200	0
17/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.16100	1.25900	0
17/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.13200	0.18600	0
17/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.06300	0.09100	0
17/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.09900	0.13900	0
17/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.04700	0.06800	0
17/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.43200	0.52400	0
17/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.47700	0.57100	0
17/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.86300	0.96100	0
17/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.17900	0.24500	0
17/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.05400	0.07900	0
17/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.31000	0.39200	5,000
17/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.36100	1.45900	0
17/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.61100	1.70900	0
17/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.23900	0.31400	0
17/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.03600	0.05100	6,620
17/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.56100	1.65900	0
17/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.81300	0.91100	0
17/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.15300	0.21400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.02400	0.03400	4,850
17/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.31100	1.40900	0
17/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.20800	0.27800	0
17/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.09700	0.06900	166
17/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.66300	0.57500	0
17/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.14200	0.10500	0
17/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.52500	0.44200	0
17/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.07800	0.05500	13,860
17/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04900	0.03300	3,020
17/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.39300	0.32000	366
17/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.11800	0.08600	0
17/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01600	0.01200	100
17/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02100	0.01500	0
17/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.43600	0.35900	0
17/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.23800	0.18000	0
17/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.35200	0.28200	4,620
17/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.17100	0.12700	250
17/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00400	0.00300	0
17/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.20300	0.15100	0
17/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.48000	0.40000	0
17/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.03800	0.02500	0
17/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00500	0.00400	0
17/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.31200	0.24600	7,051
17/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.61600	0.53000	250
17/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.57000	0.48600	0
17/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.85400	0.76200	0
17/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.04800	0.95400	0
17/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.24500	1.15000	0
17/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.75800	0.66800	190
17/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.71000	0.62100	250
17/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
17/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.74100	1.64400	0
17/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.49300	1.39600	0
17/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.95100	0.85800	0
17/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.90200	0.81000	176
17/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.99900	0.90600	0
17/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.44300	1.34700	0
17/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02800	0.02000	0
17/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.27400	0.21200	0
17/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06200	0.04300	9,200
17/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00900	0.00700	0
17/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01200	0.00900	0
17/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00700	0.00500	0
17/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00300	0.00200	1,000
17/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00300	0.00200	0
17/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00500	0.00400	0
17/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00300	0.00300	0
17/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.86240	7.96290	65,221
17/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.68400	0.77100	0
17/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.64500	0.73000	0
17/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.06400	0.07600	2,500
17/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.20100	0.23600	10,000
17/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.36100	0.42000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.09500	0.11200	5,000
17/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.38600	0.44700	0
17/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.72500	0.81300	0
17/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.22800	0.26800	0
17/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.13100	1.22800	4,850
17/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.14000	0.16500	0
17/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.11800	0.13900	0
17/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.10600	0.12500	0
17/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.89800	0.99300	0
17/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.50000	0.57500	0
17/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.25900	0.30300	0
17/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.39700	0.34000	2,000
17/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.13800	0.11200	14,000
17/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03600	0.03000	2,000
17/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.99400	0.91200	132
17/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.90600	0.82600	0
17/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.77800	0.70200	100
17/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.46600	0.40500	132
17/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01900	0.01500	0
17/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06300	0.05000	0
17/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.22400	0.18400	10,000
17/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.45200	1.36300	0
17/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.24900	0.20700	5,000
17/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.08300	0.99900	0
17/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.53900	0.47300	132
17/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08300	0.06700	0
17/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07200	0.05800	0
17/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.96580	8.06820	9,558
17/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.86900	0.95400	0
17/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.83100	0.91300	0
17/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.90800	0.99700	16,000
17/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.79400	0.87500	37,000
17/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.16800	0.18900	360
17/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.45400	0.50700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.29200	0.32800	2,500
17/02/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.37900	0.42500	0
17/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.24700	0.27800	2,000
17/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.15700	0.17600	5,500
17/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.21100	0.23700	0
17/02/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.54500	0.60600	0
17/02/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.27900	0.23800	2,500
17/02/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.72600	0.66000	0
17/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.04500	0.96900	1,500
17/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.88100	0.81000	4,000
17/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.39100	1.30800	0
17/02/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.51300	0.45700	2,000
17/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.38800	0.33900	360
17/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.30200	1.22100	0
17/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09200	0.07900	9,200
17/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12800	0.10700	0
17/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11500	0.09500	0
17/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10300	0.08600	0
17/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.06750	8.17220	9,800
17/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.68400	0.74800	0
17/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.26800	0.29200	540
17/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.55200	0.60400	300
17/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.66000	0.72000	0
17/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.70900	0.77700	0
17/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29200	0.25500	0
17/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.48500	0.43200	540
17/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.34300	0.29800	0
17/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.30100	1.22000	0
17/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.31700	0.27600	0
17/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.17240	8.27680	0
17/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.71000	0.76300	0
17/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.69000	0.74100	0
17/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.73100	0.78600	0
17/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.37700	0.40400	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.65200	0.70000	0
17/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.58000	0.52300	180
17/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.45900	0.40900	0
17/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.30500	1.22700	0
17/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.51800	0.46400	0
17/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.48800	0.43600	0
17/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.40300	8.50570	659
17/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.67800	0.71700	0
17/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.66500	0.70300	0
17/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.69200	0.73100	0
17/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.21700	1.15300	0
17/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.29000	1.22500	0
17/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.25300	1.18900	0
17/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.98210	9.07970	0
17/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.37100	1.41800	0
17/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.35400	1.40100	0
17/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.38800	1.43500	0
17/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.57400	1.62700	200
17/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.85600	0.80500	0
17/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.59200	0.54700	0
17/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.92200	0.87100	0
17/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.88900	0.83800	0
17/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.05620	10.15380	0
17/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.95800	2.01100	0
17/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.97900	2.03400	0
17/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.93600	1.99000	0
17/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.13000	1.08600	0
17/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.07300	1.03000	0
17/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.10200	1.05700	0
17/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.76060	7.85880	414
17/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.27335	0.35218	0
17/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.23932	0.31418	0
17/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.30981	0.39223	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.04070	0.05904	80
17/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.04921	0.03343	0
17/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.48010	0.40024	0
17/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.07872	0.05538	0
17/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.06275	0.04338	0
17/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.86240	7.96290	523
17/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.16688	0.19645	0
17/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.15721	0.18516	0
17/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.17726	0.20882	0
17/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.61486	0.54592	0
17/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.69481	0.62226	0
17/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.65448	0.58355	0
17/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.27220	12.33870	13,890
17/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.83800	0.90300	0
17/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.79000	0.85400	0
17/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.88600	0.95100	0
17/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.74200	0.80600	0
17/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.43900	0.49000	0
17/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.27800	1.34400	0
17/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.51800	0.57200	0
17/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.19600	0.22900	0
17/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.93500	1.00000	0
17/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.37700	1.44300	0
17/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.60200	0.66200	0
17/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.18000	1.24600	0
17/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.36700	0.41400	0
17/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.40200	0.45100	0
17/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.11400	0.13300	0
17/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.05800	0.06700	3,000
17/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.01200	0.01400	9,000
17/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.29000	1.22500	0
17/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.39200	0.34400	3,000
17/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.63600	0.57800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.08000	0.06200	9,000
17/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09500	0.07500	768
17/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00800	0.00700	0
17/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03000	0.02300	0
17/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00500	0.00400	0
17/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01300	0.01100	0
17/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.22400	0.19000	0
17/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.04600	0.03300	0
17/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00600	0.00500	768
17/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06700	0.05100	6,000
17/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02000	0.01700	0
17/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01400	0.01200	0
17/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01800	0.01500	0
17/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01600	0.01400	0
17/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.42310	12.49200	2,959
17/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.74500	0.79100	0
17/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.77900	0.82900	0
17/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.71200	0.75500	0
17/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.18900	0.16300	0
17/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.15600	0.13700	0
17/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.17200	0.14900	0
17/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.57520	12.64560	1,499
17/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.34000	0.35600	0
17/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.34100	1.40700	0
17/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.33000	0.34500	0
17/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.35100	0.36700	0
17/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.17600	1.12100	0
17/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.25500	1.19900	0
17/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.11600	0.11100	6,000
17/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.21500	1.16000	0
17/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09780	0.09970	3,828
17/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00793	0.00977	0
17/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01780	0.01970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00116	0.00197	0
17/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00336	0.00227	0
17/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00013	0.00007	0
17/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09920	0.10110	0
17/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00162	0.00208	0
17/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00061	0.00080	0
17/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00463	0.00575	0
17/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00343	0.00265	0
17/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01941	0.01770	0
17/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01042	0.00898	0
17/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.22300	10.23860	22,582
17/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.23000	0.23600	0
17/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.20000	0.20500	0
17/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.26300	0.26900	0
17/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.17500	1.19000	0
17/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.15100	0.15100	0
17/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.45500	0.46500	0
17/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.22500	1.24000	0
17/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.37200	0.38100	0
17/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.05600	0.05500	0
17/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.03600	0.03500	0
17/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.13100	0.13100	3,400
17/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01500	0.01500	0
17/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00500	0.00500	0
17/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.02500	0.02400	0
17/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
17/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.02200	0.02100	0
17/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.68400	0.69800	0
17/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00900	0.00900	0
17/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.03200	0.03100	3,400
17/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01900	0.01900	6,800
17/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.33400	0.34200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00400	0.00400	10,200
17/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.29700	0.30400	0
17/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.07400	0.06500	3,400
17/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.06100	0.05300	10,200
17/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.38100	1.36500	0
17/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.60900	0.59200	3,400
17/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.79600	0.78000	0
17/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.08600	1.07000	0
17/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.01100	0.00900	0
17/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.74900	0.73200	0
17/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.52900	1.51300	0
17/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.70200	0.68500	0
17/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.28200	1.26600	0
17/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.89200	0.87600	0
17/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.20800	0.19200	10,200
17/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.56300	0.54600	0
17/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.43300	0.41600	0
17/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04900	0.04200	0
17/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03200	0.02600	0
17/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.17800	0.16200	0
17/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00200	0.00100	0
17/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09000	0.08000	0
17/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.12700	0.11600	0
17/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10700	0.09700	0
17/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.36220	10.38110	26,015
17/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.32800	0.32600	0
17/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.30800	0.30700	0
17/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.34800	0.34700	0
17/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.33600	0.31600	0
17/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.39600	0.37600	0
17/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.36600	0.34500	0
17/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.50590	10.52500	1,250
17/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.41500	0.42500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.39500	0.40500	0
17/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.14600	1.16300	0
17/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.40400	0.41400	0
17/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.57400	0.56500	0
17/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09000	0.08800	10,200
17/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.66500	0.65600	0
17/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.63500	0.62600	0
17/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.92880	10.94280	500
17/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.70100	0.70100	0
17/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.68700	0.68700	0
17/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.71500	0.71500	0
17/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.22900	1.21500	0
17/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.30100	1.28700	0
17/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.26500	1.25100	0
17/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.30910	8.39250	18,495
17/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.06000	1.14300	0
17/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.01000	1.09300	0
17/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.11000	1.19300	0
17/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.91000	0.99300	0
17/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.35900	1.44300	0
17/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.56600	0.64700	0
17/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.86100	0.94400	0
17/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.30900	1.39300	0
17/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.42300	0.50200	0
17/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.10900	2.19300	0
17/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.01400	0.01000	0
17/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
17/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00700	0.00500	0
17/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00100	0
17/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.32820	8.41270	8,758
17/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.71600	0.79100	0
17/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.67400	0.74700	0
17/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.76000	0.83600	0
17/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03200	0.02300	0
17/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.04600	0.03400	0
17/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.03800	0.02800	0
17/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.35830	8.44340	2,728
17/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.40300	0.44900	0
17/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.37800	0.42200	0
17/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.42900	0.47700	0
17/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.25700	0.22000	0
17/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.30600	0.26500	0
17/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.28100	0.24200	0
17/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.37170	9.44420	0
17/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.37300	2.43900	0
17/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.33100	2.39700	0
17/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.41500	2.48100	0
17/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29300	0.28700	0
17/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30900	0.30300	0
17/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30100	0.29500	0
17/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.79040	7.85530	10
17/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.27000	0.32500	0
17/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.23100	0.28300	0
17/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.31200	0.36900	0
17/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02200	0.01400	0
17/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04100	0.02800	0
17/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03000	0.02000	0
17/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.87580	7.94210	0
17/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.12900	0.14800	0
17/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.14200	0.16200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.11700	0.13400	0
17/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.44100	0.39200	0
17/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.36600	0.32000	0
17/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.40300	0.35600	0
17/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.07980	0.10530	0
17/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.16560	0.13710	100,000
17/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.02070	0.04190	12,500
17/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.06970	0.03990	12,987
17/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.06470	0.08830	12,500
17/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.07000	0.08800	12,500
17/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.08920	0.10390	5,670
17/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.45900	8.48620	25
17/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.09400	0.10800	0
17/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.07900	0.09300	0
17/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.11000	0.12600	0
17/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.20100	0.19000	0
17/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.27000	0.25700	0
17/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.23500	0.22200	0
17/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.58240	8.61170	0
17/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.16000	0.17400	0
17/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.17000	0.18500	0
17/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.15000	0.16300	0
17/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.71800	0.70100	0
17/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.63800	0.62300	0
17/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.67800	0.66200	0
17/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.46810	6.51310	0
17/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.20900	0.24900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.20100	0.24000	0
17/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.21700	0.25700	0
17/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.02300	0.01800	0
17/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.02700	0.02100	0
17/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.02500	0.02000	0
17/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.52000	6.56840	0
17/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.31800	0.35700	0
17/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.28500	0.32200	0
17/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.35400	0.39300	0
17/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.08400	0.07500	0
17/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.11500	0.10400	0
17/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.09800	0.08900	0
17/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
17/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
17/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
17/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
17/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.23080	1.24580	0
17/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.04080	0.05290	0
17/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.08240	0.09700	0
17/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01550	0.02230	0
17/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03470	0.02650	0
17/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00160	0.00120	0
17/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01000	0.00710	0
17/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24480	1.26010	0
17/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.10700	0.12010	0
17/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.15070	0.16500	0
17/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.07190	0.08260	0
17/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02710	0.02250	0
17/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00590	0.00490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01220	0.01000	0
20/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.70510	7.76060	189,420
20/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.67300	0.72800	0
20/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.62500	0.68000	0
20/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.72200	0.77800	0
20/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.70800	0.76400	0
20/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.56300	0.61800	30,100
20/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.46900	0.52300	0
20/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.90600	0.96200	0
20/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.51600	0.57000	0
20/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.95600	1.01200	0
20/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.22800	0.27300	0
20/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.06500	0.08500	0
20/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.33800	0.38900	0
20/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.02300	0.03100	0
20/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.00600	1.06200	0
20/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.02000	0.02700	0
20/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.85700	0.91200	0
20/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.05500	0.07300	4,350
20/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.61100	0.66600	10,000
20/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.05600	1.11100	0
20/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.29900	0.34900	0
20/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.03000	0.04100	0
20/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.08900	0.11400	0
20/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.66000	0.71500	0
20/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.10600	1.16100	0
20/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.10400	0.13200	0
20/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.04700	0.06300	0
20/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.07600	0.09900	0
20/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.03500	0.04700	0
20/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.38000	0.43200	0
20/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.42300	0.47700	0
20/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00300	0.00400	4,850

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00100	0.00200	2,000
20/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00800	0.01200	0
20/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00300	0.00400	2,000
20/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.35500	1.41100	0
20/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.60500	1.66100	0
20/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.01600	0.02100	0
20/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.01400	0.01900	6,750
20/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00700	0.00900	3
20/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00400	0.00600	4,100
20/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01100	0.01500	0
20/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00900	0.01300	0
20/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00700	0.01000	15,860
20/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.80700	0.86300	0
20/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.14200	0.17900	0
20/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.04000	0.05400	0
20/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.26200	0.31000	5,000
20/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.30500	1.36100	0
20/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.55500	1.61100	0
20/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.19600	0.23900	0
20/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.02600	0.03600	6,620
20/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.50500	1.56100	0
20/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.75800	0.81300	0
20/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.12200	0.15300	0
20/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.01800	0.02400	4,850
20/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.25500	1.31100	0
20/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.16800	0.20800	0
20/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.15600	1.21100	0
20/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.20500	1.26100	0
20/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
20/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
20/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.11300	0.09700	166
20/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.71300	0.66300	0
20/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.16700	0.14200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00300	0.00200	0
20/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.57100	0.52500	0
20/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.09100	0.07800	13,860
20/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05700	0.04900	3,020
20/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.43500	0.39300	366
20/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.13700	0.11800	0
20/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00200	0.00200	0
20/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	1.00300	0.95100	0
20/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.95400	0.90200	176
20/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.05200	0.99900	0
20/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.90600	0.85400	0
20/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.10200	1.04800	0
20/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.29900	1.24500	0
20/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.80900	0.75800	190
20/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.76100	0.71000	250
20/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.79600	1.74100	0
20/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.54800	1.49300	0
20/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.49800	1.44300	0
20/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01800	0.01600	100
20/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02500	0.02100	0
20/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.48000	0.43600	0
20/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.27100	0.23800	0
20/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.39200	0.35200	4,620
20/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.19900	0.17100	250
20/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
20/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00500	0.00400	0
20/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.23400	0.20300	0
20/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.52500	0.48000	0
20/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04400	0.03800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
20/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00600	0.00500	0
20/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.35000	0.31200	7,051
20/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00200	0.00100	0
20/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.66500	0.61600	250
20/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
20/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.61800	0.57000	0
20/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03300	0.02800	0
20/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.31000	0.27400	0
20/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07300	0.06200	9,200
20/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
20/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01100	0.00900	0
20/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
20/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01400	0.01200	0
20/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00800	0.00700	0
20/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00300	0.00300	1,000
20/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00300	0.00300	0
20/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00600	0.00500	0
20/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00400	0.00300	0
20/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.80690	7.86240	64,801
20/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.63600	0.68400	0
20/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.59700	0.64500	0
20/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.67600	0.72500	0
20/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.20600	0.22800	0
20/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.05900	0.06400	2,500
20/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.08600	0.09500	5,000
20/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.35100	0.38600	0
20/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.07700	1.13100	4,850
20/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.12600	0.14000	0
20/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.10700	0.11800	0
20/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.09600	0.10600	0
20/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.84500	0.89800	0
20/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.46000	0.50000	0
20/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.23400	0.25900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.18100	0.20100	10,000
20/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.32700	0.36100	0
20/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.27000	0.24900	5,000
20/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.12900	1.08300	0
20/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.57400	0.53900	132
20/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.42700	0.39700	2,000
20/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.15300	0.13800	14,000
20/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03800	0.03600	2,000
20/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.03900	0.99400	132
20/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.95000	0.90600	0
20/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.81900	0.77800	100
20/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.24400	0.22400	10,000
20/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.50200	1.45200	0
20/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.49900	0.46600	132
20/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02000	0.01900	0
20/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06900	0.06300	0
20/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.09000	0.08300	0
20/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07900	0.07200	0
20/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.90980	7.96580	9,558
20/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.82100	0.86900	0
20/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.78400	0.83100	0
20/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.85900	0.90800	16,000
20/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.74800	0.79400	37,000
20/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.15600	0.16800	360
20/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.42200	0.45400	0
20/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.22900	0.24700	2,000
20/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.14600	0.15700	5,500
20/02/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.27000	0.29200	2,500
20/02/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.35200	0.37900	0
20/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.19600	0.21100	0
20/02/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.50900	0.54500	0
20/02/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.29900	0.27900	2,500
20/02/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.76000	0.72600	0
20/02/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.54200	0.51300	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.08600	1.04500	1,500
20/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.91900	0.88100	4,000
20/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.43600	1.39100	0
20/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.41200	0.38800	360
20/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.34600	1.30200	0
20/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09900	0.09200	9,200
20/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.13800	0.12800	0
20/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.12400	0.11500	0
20/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.11100	0.10300	0
20/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.01110	8.06750	9,800
20/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.64600	0.68400	0
20/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.62300	0.66000	0
20/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.67100	0.70900	0
20/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.25100	0.26800	540
20/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.52000	0.55200	300
20/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.34000	1.30100	0
20/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.31000	0.29200	0
20/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.50900	0.48500	540
20/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.36200	0.34300	0
20/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.33500	0.31700	0
20/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.09920	8.17240	0
20/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.67100	0.71000	0
20/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.65100	0.69000	0
20/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.69000	0.73100	0
20/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.35500	0.37700	180
20/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.61500	0.65200	0
20/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.61600	0.58000	180
20/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.49100	0.45900	0
20/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.35600	1.30500	0
20/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.55200	0.51800	0
20/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.52200	0.48800	0
20/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.16250	8.40300	659
20/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.57700	0.67800	0
20/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.56600	0.66500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.58900	0.69200	0
20/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.35400	1.21700	0
20/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.43100	1.29000	0
20/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.39200	1.25300	0
20/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.92730	8.98210	0
20/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.34200	1.37100	0
20/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.53900	1.57400	200
20/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.32200	1.35400	0
20/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.36000	1.38800	0
20/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.88300	0.85600	0
20/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.61200	0.59200	0
20/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.94500	0.92200	0
20/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.91500	0.88900	0
20/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.00140	10.05620	0
20/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.92300	1.95800	0
20/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.90200	1.93600	0
20/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.94400	1.97900	0
20/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.09300	1.07300	0
20/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.15100	1.13000	0
20/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.12200	1.10200	0
20/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.70510	7.76060	404
20/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.22807	0.27335	0
20/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.19648	0.23932	0
20/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.26239	0.30981	0
20/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.03041	0.04070	80
20/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05729	0.04921	0
20/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.52531	0.48010	0
20/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.09138	0.07872	0
20/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.07297	0.06275	0
20/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.80690	7.86240	523
20/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.15074	0.16688	0
20/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.14202	0.15721	0
20/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.16011	0.17726	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.65321	0.61486	0
20/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.73512	0.69481	0
20/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.69384	0.65448	0
20/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.21020	12.27220	11,220
20/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.77600	0.83800	0
20/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.72800	0.79000	0
20/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00900	0.01200	9,000
20/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.08900	0.11400	0
20/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.04300	0.05800	3,000
20/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.54500	0.60200	0
20/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.11800	1.18000	0
20/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.31700	0.36700	0
20/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.35100	0.40200	0
20/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.82400	0.88600	0
20/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.68000	0.74200	0
20/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.38600	0.43900	0
20/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.21600	1.27800	0
20/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.46300	0.51800	0
20/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.16100	0.19600	0
20/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.87300	0.93500	0
20/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.31400	1.37700	0
20/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00400	0.00500	0
20/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01300	0.01300	0
20/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.25100	0.22400	0
20/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05300	0.04600	0
20/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00600	0.00600	768
20/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07600	0.06700	6,000
20/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02000	0.02000	0
20/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01400	0.01400	0
20/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.09100	0.08000	9,000
20/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.10700	0.09500	768
20/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00800	0.00800	0
20/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03500	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.34900	1.29000	0
20/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.42900	0.39200	3,000
20/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.68300	0.63600	0
20/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01800	0.01800	0
20/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01600	0.01600	0
20/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.36110	12.42310	2,959
20/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.69500	0.74500	0
20/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.72800	0.77900	0
20/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.66300	0.71200	0
20/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.20200	0.18900	0
20/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.16700	0.15600	0
20/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.18400	0.17200	0
20/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.51220	12.57520	1,499
20/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.32100	0.34000	0
20/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.31100	0.33000	0
20/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.33100	0.35100	0
20/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.28700	1.34100	0
20/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.12500	0.11600	6,000
20/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.21900	1.17600	0
20/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.29900	1.25500	0
20/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.25900	1.21500	0
20/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09700	0.09780	3,840
20/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00716	0.00793	0
20/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01701	0.01780	0
20/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00090	0.00116	0
20/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00390	0.00336	0
20/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
20/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00016	0.00013	0
20/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09840	0.09920	0
20/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00149	0.00162	0
20/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00056	0.00061	0
20/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00426	0.00463	0
20/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00386	0.00343	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02016	0.01941	0
20/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01109	0.01042	0
20/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.20460	10.22300	22,651
20/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.20300	0.23000	0
20/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.17400	0.20000	0
20/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.23500	0.26300	0
20/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.15600	1.17500	0
20/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.12700	0.15100	0
20/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.42800	0.45500	0
20/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.20500	1.22500	0
20/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.34500	0.37200	0
20/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.04000	0.05600	0
20/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.02500	0.03600	0
20/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.10800	0.13100	3,400
20/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00900	0.01500	0
20/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00200	0.00500	0
20/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.01500	0.02500	0
20/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
20/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.01300	0.02200	0
20/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.66200	0.68400	0
20/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00500	0.00900	0
20/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.02100	0.03200	3,400
20/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01100	0.01900	6,800
20/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.30600	0.33400	0
20/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00200	0.00400	10,200
20/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.26900	0.29700	0
20/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.06400	0.07400	3,400
20/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.05100	0.06100	10,200
20/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.39700	1.38100	0
20/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.61600	0.60900	3,400
20/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.80600	0.79600	0
20/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.10000	1.08600	0
20/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00700	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.75800	0.74900	0
20/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.54600	1.52900	0
20/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.71000	0.70200	0
20/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.29700	1.28200	0
20/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.90400	0.89200	0
20/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.20300	0.20800	10,200
20/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.57000	0.56300	0
20/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.43500	0.43300	0
20/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04000	0.04900	0
20/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00000	0.00200	0
20/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.02300	0.03200	0
20/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.17200	0.17800	0
20/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00100	0.00200	0
20/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.08000	0.09000	0
20/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.11900	0.12700	0
20/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.09800	0.10700	0
20/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.34440	10.36220	26,015
20/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.31000	0.32800	0
20/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.29100	0.30800	0
20/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.33000	0.34800	0
20/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.33600	0.33600	0
20/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.39700	0.39600	0
20/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.36600	0.36600	0
20/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.48820	10.50590	1,250
20/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.40300	0.41500	0
20/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.38300	0.39500	0
20/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.12900	1.14600	0
20/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.39200	0.40400	0
20/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.57900	0.57400	0
20/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.09100	0.09000	10,200
20/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.67000	0.66500	0
20/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.64000	0.63500	0
20/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.81450	10.92880	500
20/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.65200	0.70100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.63800	0.68700	0
20/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.66500	0.71500	0
20/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.29400	1.22900	0
20/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.36700	1.30100	0
20/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.33100	1.26500	0
20/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.26960	8.30910	18,495
20/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.02000	1.06000	0
20/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.97000	1.01000	0
20/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.07000	1.11000	0
20/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.87100	0.91000	0
20/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.32000	1.35900	0
20/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.52600	0.56600	0
20/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.82100	0.86100	0
20/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.27000	1.30900	0
20/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.38400	0.42300	0
20/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.07000	2.10900	0
20/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
20/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
20/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00600	0.00700	0
20/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
20/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
20/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
20/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
20/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.28840	8.32820	8,758
20/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.68000	0.71600	0
20/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.63800	0.67400	0
20/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.72400	0.76000	0
20/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03600	0.03200	0
20/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05000	0.04600	0
20/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04200	0.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.31650	8.35830	2,728
20/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.37800	0.40300	0
20/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.35400	0.37800	0
20/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.40300	0.42900	0
20/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.27300	0.25700	0
20/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.32400	0.30600	0
20/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.29800	0.28100	0
20/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.33180	9.37170	0
20/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.33600	2.37300	0
20/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.29400	2.33100	0
20/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.37800	2.41500	0
20/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29600	0.29300	0
20/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.31200	0.30900	0
20/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30400	0.30100	0
20/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.75130	7.79040	10
20/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.23400	0.27000	0
20/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.19600	0.23100	0
20/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.27500	0.31200	0
20/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.02400	0.02200	0
20/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04500	0.04100	0
20/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.03300	0.03000	0
20/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.83700	7.87580	0
20/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.11600	0.12900	0
20/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10500	0.11700	0
20/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12800	0.14200	0
20/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.39100	0.36600	0
20/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.46800	0.44100	0
20/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.42900	0.40300	0
20/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.06350	0.07980	0
20/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.18170	0.16560	100,000
20/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.02070	0.02070	12,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.08610	0.06970	12,987
20/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.05380	0.06470	12,500
20/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.06110	0.07000	12,500
20/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.08060	0.08920	5,670
20/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.45340	8.45900	25
20/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.08500	0.09400	0
20/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.07100	0.07900	0
20/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.10100	0.11000	0
20/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.19800	0.20100	0
20/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.26800	0.27000	0
20/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.23200	0.23500	0
20/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.57730	8.58240	0
20/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.15500	0.16000	0
20/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.14500	0.15000	0
20/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.16500	0.17000	0
20/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.63800	0.63800	0
20/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.71800	0.71800	0
20/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.67800	0.67800	0
20/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.46470	6.46810	0
20/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.20400	0.20900	0
20/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.19600	0.20100	0
20/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.21200	0.21700	0
20/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.02100	0.02300	0
20/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.02500	0.02700	0
20/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.02300	0.02500	0
20/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.51740	6.52000	0
20/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.31400	0.31800	0
20/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.28000	0.28500	0
20/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.34900	0.35400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.08200	0.08400	0
20/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.11300	0.11500	0
20/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.09700	0.09800	0
20/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
20/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
20/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
20/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
20/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
20/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.22170	1.23080	0
20/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.03360	0.04080	0
20/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.07360	0.08240	0
20/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01160	0.01550	0
20/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03990	0.03470	0
20/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00190	0.00160	0
20/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01190	0.01000	0
20/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.23580	1.24480	0
20/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.09930	0.10700	0
20/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.06540	0.07190	0
20/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.14230	0.15070	0
20/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00650	0.00590	0
20/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02960	0.02710	0
20/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01350	0.01220	0
21/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.75100	7.70510	189,200
21/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.71800	0.67300	0
21/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.66900	0.62500	0
21/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.76700	0.72200	0
21/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.75300	0.70800	0
21/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.60700	0.56300	30,100
21/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.51100	0.46900	0
21/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.95200	0.90600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.55800	0.51600	0
21/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.00200	0.95600	0
21/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.25500	0.22800	0
21/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.07000	0.06500	0
21/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.37400	0.33800	0
21/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.02300	0.02300	0
21/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.05200	1.00600	0
21/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.02000	0.02000	0
21/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.90200	0.85700	0
21/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.05900	0.05500	4,350
21/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.65500	0.61100	10,000
21/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.10200	1.05600	0
21/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.33200	0.29900	0
21/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.03100	0.03000	0
21/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.09700	0.08900	0
21/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.70400	0.66000	0
21/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.15100	1.10600	0
21/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.11400	0.10400	0
21/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.05000	0.04700	0
21/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.08200	0.07600	0
21/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.03600	0.03500	0
21/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.41700	0.38000	0
21/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.46400	0.42300	0
21/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.85300	0.80700	0
21/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.16000	0.14200	0
21/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.04200	0.04000	0
21/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.29300	0.26200	5,000
21/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.35100	1.30500	0
21/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.60100	1.55500	0
21/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.22100	0.19600	0
21/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.02700	0.02600	6,620
21/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.55100	1.50500	0
21/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.80300	0.75800	0
21/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.13400	0.12200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.01800	0.01800	4,850
21/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.30100	1.25500	0
21/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00200	0.00300	4,850
21/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00200	0.00300	2,000
21/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00100	0.00100	2,000
21/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00300	0.00400	4,100
21/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01000	0.01100	0
21/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00900	0.00900	0
21/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00700	0.00700	15,860
21/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00800	0.00800	0
21/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.18900	0.16800	0
21/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.20100	1.15600	0
21/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.25100	1.20500	0
21/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.40100	1.35500	0
21/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.65100	1.60500	0
21/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.01500	0.01600	0
21/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.01400	0.01400	6,750
21/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00600	0.00700	3
21/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.05500	1.10200	0
21/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.25200	1.29900	0
21/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.76300	0.80900	190
21/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.71400	0.76100	250
21/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
21/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00100	0
21/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.08800	0.11300	166
21/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.50100	1.54800	0
21/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.95700	1.00300	0
21/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.90800	0.95400	176
21/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.00600	1.05200	0
21/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.85900	0.90600	0
21/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.45100	1.49800	0
21/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.75000	1.79600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.66700	0.71300	0
21/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.13300	0.16700	0
21/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00200	0.00300	0
21/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.52600	0.57100	0
21/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.07000	0.09100	13,860
21/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04200	0.05700	3,020
21/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.39100	0.43500	366
21/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.10900	0.13700	0
21/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00200	0.00200	0
21/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01300	0.01800	100
21/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01600	0.02500	0
21/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.43500	0.48000	0
21/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.23100	0.27100	0
21/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.34900	0.39200	4,620
21/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.16300	0.19900	250
21/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
21/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00300	0.00500	0
21/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.19600	0.23400	0
21/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.48000	0.52500	0
21/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.03100	0.04400	0
21/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
21/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00400	0.00600	0
21/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.30800	0.35000	7,051
21/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00100	0.00200	0
21/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.61900	0.66500	250
21/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00100	10,000
21/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.57200	0.61800	0
21/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02300	0.03300	0
21/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.26900	0.31000	0
21/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05400	0.07300	9,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
21/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00700	0.01100	0
21/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
21/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.01000	0.01400	0
21/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00600	0.00800	0
21/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00200	0.00300	1,000
21/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00200	0.00300	0
21/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00400	0.00600	0
21/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00300	0.00400	0
21/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.83480	7.80690	65,695
21/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.65300	0.63600	0
21/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.61400	0.59700	0
21/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.69400	0.67600	0
21/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.20700	0.20600	0
21/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.10100	1.07700	4,850
21/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.12400	0.12600	0
21/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.10400	0.10700	0
21/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.09300	0.09600	0
21/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.86700	0.84500	0
21/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.47000	0.46000	0
21/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.23600	0.23400	0
21/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.18100	0.18100	10,000
21/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.33400	0.32700	0
21/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.05600	0.05900	2,500
21/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.08300	0.08600	5,000
21/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.35800	0.35100	0
21/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.22300	0.24400	10,000
21/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.47100	1.50200	0
21/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.24900	0.27000	5,000
21/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.09800	1.12900	0
21/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.54600	0.57400	132
21/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.40100	0.42700	2,000
21/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.13500	0.15300	14,000
21/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.03200	0.03800	2,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.00800	1.03900	132
21/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.91900	0.95000	0
21/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.78900	0.81900	100
21/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.47200	0.49900	132
21/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01600	0.02000	0
21/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05900	0.06900	0
21/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.07900	0.09000	0
21/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06800	0.07900	0
21/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.93530	7.90980	9,558
21/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.83500	0.82100	0
21/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.79700	0.78400	0
21/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.87300	0.85900	16,000
21/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.76100	0.74800	37,000
21/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.15400	0.15600	360
21/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.42700	0.42200	0
21/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.22900	0.22900	2,000
21/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.14300	0.14600	5,500
21/02/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.27100	0.27000	2,500
21/02/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.35400	0.35200	0
21/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.19500	0.19600	0
21/02/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.51500	0.50900	0
21/02/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.28000	0.29900	2,500
21/02/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.73600	0.76000	0
21/02/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.51900	0.54200	2,000
21/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.06000	1.08600	1,500
21/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.89400	0.91900	4,000
21/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.40800	1.43600	0
21/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.39200	0.41200	360
21/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.31900	1.34600	0
21/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08800	0.09900	9,200
21/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12600	0.13800	0
21/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11200	0.12400	0
21/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10000	0.11100	0
21/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.02840	8.01110	9,800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.65100	0.64600	0
21/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.62700	0.62300	0
21/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.67600	0.67100	0
21/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.24800	0.25100	540
21/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.52300	0.52000	300
21/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.32000	1.34000	0
21/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29800	0.31000	0
21/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.49500	0.50900	540
21/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.34900	0.36200	0
21/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.32300	0.33500	0
21/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.12210	8.09920	0
21/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.67200	0.67100	0
21/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.65200	0.65100	0
21/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.69200	0.69000	0
21/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.35000	0.35500	180
21/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.61600	0.61500	0
21/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.59400	0.61600	180
21/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.47000	0.49100	0
21/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.32800	1.35600	0
21/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.53000	0.55200	0
21/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.50000	0.52200	0
21/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.30870	8.16250	659
21/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.63400	0.57700	0
21/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.62200	0.56600	0
21/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.64700	0.58900	0
21/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.26600	1.35400	0
21/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.34100	1.43100	0
21/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.30300	1.39200	0
21/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.97400	8.92730	0
21/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.36800	1.34200	0
21/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.56200	1.53900	200
21/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.34700	1.32200	0
21/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.38400	1.36000	0
21/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.86000	0.88300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.58800	0.61200	0
21/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.92300	0.94500	0
21/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.89400	0.91500	0
21/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.04810	10.00140	0
21/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.95200	1.92300	0
21/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.93100	1.90200	0
21/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.97400	1.94400	0
21/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.07600	1.09300	0
21/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.13300	1.15100	0
21/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.10400	1.12200	0
21/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.75100	7.70510	394
21/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.25528	0.22807	0
21/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.22067	0.19648	0
21/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.29252	0.26239	0
21/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.03095	0.03041	80
21/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.04152	0.05729	0
21/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.47995	0.52531	0
21/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.06967	0.09138	0
21/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.05428	0.07297	0
21/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.83480	7.80690	611
21/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.14931	0.15074	0
21/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.14032	0.14202	0
21/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.15900	0.16011	0
21/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.62420	0.65321	0
21/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.70552	0.73512	0
21/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.66451	0.69384	0
21/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.23130	12.21020	10,872
21/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.79500	0.77600	0
21/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.74600	0.72800	0
21/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.84300	0.82400	0
21/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.69800	0.68000	0
21/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.39500	0.38600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.23600	1.21600	0
21/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.47400	0.46300	0
21/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.15800	0.16100	0
21/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.89200	0.87300	0
21/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.33400	1.31400	0
21/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00900	0.00900	9,000
21/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.08500	0.08900	0
21/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.03900	0.04300	3,000
21/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.55900	0.54500	0
21/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.13700	1.11800	0
21/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.32300	0.31700	0
21/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.35900	0.35100	0
21/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.07800	0.09100	9,000
21/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09200	0.10700	768
21/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00600	0.00800	0
21/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.02800	0.03500	0
21/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.32800	1.34900	0
21/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.40400	0.42900	3,000
21/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.65800	0.68300	0
21/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00300	0.00400	0
21/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01100	0.01300	0
21/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.22700	0.25100	0
21/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.04300	0.05300	0
21/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00500	0.00600	768
21/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06400	0.07600	6,000
21/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.01700	0.02000	0
21/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01200	0.01400	0
21/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01500	0.01800	0
21/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01400	0.01600	0
21/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.35350	12.36110	2,959
21/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.68400	0.69500	0
21/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.71700	0.72800	0
21/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.65200	0.66300	0
21/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.19900	0.20200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.16400	0.16700	0
21/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.18100	0.18400	0
21/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.50060	12.51220	1,499
21/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.31000	0.32100	0
21/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.30100	0.31100	0
21/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.32000	0.33100	0
21/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.27500	1.28700	0
21/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.12400	0.12500	6,000
21/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.21900	1.21900	0
21/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.30000	1.29900	0
21/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.25900	1.25900	0
21/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09730	0.09700	3,840
21/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00741	0.00716	0
21/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01730	0.01701	0
21/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00090	0.00090	0
21/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00360	0.00390	0
21/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
21/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00011	0.00016	0
21/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09840	0.09840	0
21/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00139	0.00149	0
21/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00050	0.00056	0
21/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00414	0.00426	0
21/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00374	0.00386	0
21/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02010	0.02016	0
21/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01099	0.01109	0
21/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.25020	10.20460	23,597
21/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.23100	0.20300	0
21/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.19900	0.17400	0
21/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.26500	0.23500	0
21/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.20100	1.15600	0
21/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.14200	0.12700	0
21/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.46900	0.42800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.25100	1.20500	0
21/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.38300	0.34500	0
21/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.04600	0.04000	0
21/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.02800	0.02500	0
21/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.12200	0.10800	3,400
21/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.01000	0.00900	0
21/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00300	0.00200	0
21/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.01800	0.01500	0
21/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
21/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.01600	0.01300	0
21/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.70700	0.66200	0
21/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00600	0.00500	0
21/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.02400	0.02100	3,400
21/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01400	0.01100	6,800
21/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.34200	0.30600	0
21/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00200	0.00200	10,200
21/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.30200	0.26900	0
21/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.05200	0.06400	3,400
21/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.04200	0.05100	10,200
21/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.35200	1.39700	0
21/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.57400	0.61600	3,400
21/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.76400	0.80600	0
21/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.05600	1.10000	0
21/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00700	0.00700	0
21/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.71600	0.75800	0
21/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.50100	1.54600	0
21/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.66800	0.71000	0
21/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.25300	1.29700	0
21/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.86000	0.90400	0
21/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.17200	0.20300	10,200
21/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.52800	0.57000	0
21/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.39600	0.43500	0
21/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.03300	0.04000	0
21/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.01900	0.02300	0
21/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.14200	0.17200	0
21/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
21/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.06500	0.08000	0
21/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.09900	0.11900	0
21/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.08100	0.09800	0
21/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.36580	10.34440	25,945
21/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.31400	0.31000	0
21/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.29400	0.29100	0
21/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.33500	0.33000	0
21/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.31900	0.33600	0
21/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.37800	0.39700	0
21/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.34800	0.36600	0
21/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.50580	10.48820	1,250
21/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.41000	0.40300	0
21/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.39000	0.38300	0
21/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.16300	1.12900	0
21/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.39900	0.39200	0
21/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.56900	0.57900	0
21/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.10700	0.09100	10,200
21/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.66000	0.67000	0
21/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.63000	0.64000	0
21/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.88010	10.81450	500
21/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.66900	0.65200	0
21/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.65600	0.63800	0
21/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.68300	0.66500	0
21/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.24600	1.29400	0
21/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.31900	1.36700	0
21/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.28200	1.33100	0
21/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.24890	8.26960	18,381
21/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.99900	1.02000	0
21/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.95000	0.97000	0
21/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.04900	1.07000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.85000	0.87100	0
21/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.29900	1.32000	0
21/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.50500	0.52600	0
21/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.80000	0.82100	0
21/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.24900	1.27000	0
21/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.36400	0.38400	0
21/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.04900	2.07000	0
21/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.01500	0.01400	0
21/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
21/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00600	0.00600	0
21/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
21/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
21/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.24870	8.28840	8,758
21/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.64600	0.68000	0
21/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.60400	0.63800	0
21/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.68800	0.72400	0
21/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03900	0.03600	0
21/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05500	0.05000	0
21/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04700	0.04200	0
21/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.27450	8.31650	2,728
21/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.35400	0.37800	0
21/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.33200	0.35400	0
21/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.37900	0.40300	0
21/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.29100	0.27300	0
21/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.34400	0.32400	0
21/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.31600	0.29800	0
21/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.31650	9.33180	0
21/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.32100	2.33600	0
21/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.27900	2.29400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.36300	2.37800	0
21/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29700	0.29600	0
21/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.31300	0.31200	0
21/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30500	0.30400	0
21/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.77310	7.75130	10
21/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.24700	0.23400	0
21/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.20700	0.19600	0
21/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.29000	0.27500	0
21/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01700	0.02400	0
21/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03400	0.04500	0
21/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02400	0.03300	0
21/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.84050	7.83700	0
21/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.11200	0.11600	0
21/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10100	0.10500	0
21/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12300	0.12800	0
21/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.38300	0.39100	0
21/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.46100	0.46800	0
21/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.42200	0.42900	0
21/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.06760	0.06350	0
21/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.16590	0.18170	100,000
21/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.01060	0.02070	12,500
21/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.05670	0.08610	12,987
21/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.05600	0.05380	12,500
21/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.06390	0.06110	12,500
21/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.08930	0.08060	5,670
21/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.48710	8.45340	25
21/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.08900	0.08500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.07400	0.07100	0
21/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.10700	0.10100	0
21/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.17000	0.19800	0
21/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.23700	0.26800	0
21/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.20200	0.23200	0
21/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.59070	8.57730	0
21/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.15300	0.15500	0
21/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.14400	0.14500	0
21/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.16400	0.16500	0
21/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.62300	0.63800	0
21/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.70300	0.71800	0
21/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.66200	0.67800	0
21/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.46230	6.46470	0
21/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.20000	0.20400	0
21/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.19200	0.19600	0
21/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.20800	0.21200	0
21/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.01900	0.02100	0
21/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.02300	0.02500	0
21/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.02100	0.02300	0
21/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.49980	6.51740	0
21/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.29700	0.31400	0
21/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.26400	0.28000	0
21/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.33200	0.34900	0
21/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.08200	0.08200	0
21/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.11400	0.11300	0
21/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.09700	0.09700	0
21/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
21/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
21/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
21/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.22990	1.22170	0
21/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.03850	0.03360	0
21/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.08110	0.07360	0
21/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01320	0.01160	0
21/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03330	0.03990	0
21/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00120	0.00190	0
21/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00860	0.01190	0
21/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24150	1.23580	0
21/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.10310	0.09930	0
21/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.06800	0.06540	0
21/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.14700	0.14230	0
21/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00550	0.00650	0
21/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02650	0.02960	0
21/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01160	0.01350	0
22/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.76590	7.75100	191,190
22/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.73200	0.71800	0
22/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.68300	0.66900	0
22/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.78200	0.76700	0
22/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.76800	0.75300	0
22/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.62100	0.60700	30,100
22/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.52400	0.51100	0
22/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.96700	0.95200	0
22/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.57200	0.55800	0
22/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.01700	1.00200	0
22/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.26200	0.25500	0
22/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.06900	0.07000	0
22/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.38400	0.37400	0
22/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.02200	0.02300	0
22/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.06600	1.05200	0
22/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.01900	0.02000	0
22/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.91700	0.90200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.05800	0.05900	4,350
22/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.66900	0.65500	10,000
22/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.11600	1.10200	0
22/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.34200	0.33200	0
22/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.03000	0.03100	0
22/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.09700	0.09700	0
22/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.71900	0.70400	0
22/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.16600	1.15100	0
22/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.11500	0.11400	0
22/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.04900	0.05000	0
22/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.08200	0.08200	0
22/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.03500	0.03600	0
22/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.42900	0.41700	0
22/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.47600	0.46400	0
22/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.86700	0.85300	0
22/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.16300	0.16000	0
22/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.04200	0.04200	0
22/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.30100	0.29300	5,000
22/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.36600	1.35100	0
22/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00200	0.00200	4,850
22/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00200	0.00200	2,000
22/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00100	0.00100	2,000
22/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00300	0.00300	4,100
22/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.01000	0.01000	0
22/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00800	0.00900	0
22/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00600	0.00700	15,860
22/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00700	0.00800	0
22/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.61600	1.60100	0
22/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.22600	0.22100	0
22/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.02600	0.02700	6,620
22/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.56600	1.55100	0
22/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.81800	0.80300	0
22/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.13600	0.13400	0
22/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.01700	0.01800	4,850

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.31600	1.30100	0
22/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.19300	0.18900	0
22/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.21600	1.20100	0
22/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.26600	1.25100	0
22/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.41600	1.40100	0
22/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.66600	1.65100	0
22/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.01500	0.01500	0
22/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.01300	0.01400	6,750
22/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00500	0.00600	3
22/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.03900	1.05500	0
22/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.23700	1.25200	0
22/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.74700	0.76300	190
22/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.69900	0.71400	250
22/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
22/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.07700	0.08800	166
22/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.65100	0.66700	0
22/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.12000	0.13300	0
22/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.51000	0.52600	0
22/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06000	0.07000	13,860
22/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.48600	1.50100	0
22/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.94100	0.95700	0
22/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.89200	0.90800	176
22/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.99000	1.00600	0
22/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.84400	0.85900	0
22/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.43600	1.45100	0
22/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.73500	1.75000	0
22/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03500	0.04200	3,020
22/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.37600	0.39100	366
22/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.09700	0.10900	0
22/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00100	0.00200	0
22/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01000	0.01300	100
22/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01300	0.01600	0
22/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.41900	0.43500	0
22/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.21600	0.23100	0
22/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.33300	0.34900	4,620
22/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.14900	0.16300	250
22/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00300	0.00300	0
22/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.18100	0.19600	0
22/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.46400	0.48000	0
22/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.02600	0.03100	0
22/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
22/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.29200	0.30800	7,051
22/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.60300	0.61900	250
22/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00000	0.00100	10,000
22/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.55600	0.57200	0
22/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.01800	0.02300	0
22/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.25300	0.26900	0
22/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04600	0.05400	9,200
22/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00600	0.00700	0
22/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00800	0.01000	0
22/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00500	0.00600	0
22/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00200	0.00200	1,000
22/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00200	0.00200	0
22/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00300	0.00400	0
22/02/2012	\$ / R On 19 March 2012	7.04	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
22/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.86920	7.83480	66,539
22/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.67900	0.65300	0
22/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.63800	0.61400	0
22/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.72000	0.69400	0
22/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.21500	0.20700	0
22/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.13300	1.10100	4,850
22/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.12900	0.12400	0
22/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.10800	0.10400	0
22/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.09700	0.09300	0
22/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.89700	0.86700	0
22/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.49000	0.47000	0
22/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.24600	0.23600	0
22/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.18800	0.18100	10,000
22/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.08600	0.08300	5,000
22/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.37400	0.35800	0
22/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.05800	0.05600	2,500
22/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.34800	0.33400	0
22/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.22900	0.24900	5,000
22/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.06700	1.09800	0
22/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.20500	0.22300	10,000
22/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.43900	1.47100	0
22/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.51900	0.54600	132
22/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.37700	0.40100	2,000
22/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.12100	0.13500	14,000
22/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02800	0.03200	2,000
22/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.97800	1.00800	132
22/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.88900	0.91900	0
22/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.76000	0.78900	100
22/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.44600	0.47200	132
22/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01400	0.01600	0
22/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05100	0.05900	0
22/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.06900	0.07900	0
22/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06000	0.06800	0
22/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.97330	7.93530	9,558

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.86500	0.83500	0
22/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.82600	0.79700	0
22/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.90400	0.87300	16,000
22/02/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.28200	0.27100	2,500
22/02/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.36900	0.35400	0
22/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.20200	0.19500	0
22/02/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.53600	0.51500	0
22/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.78900	0.76100	37,000
22/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.16000	0.15400	360
22/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.44400	0.42700	0
22/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.23800	0.22900	2,000
22/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.14900	0.14300	5,500
22/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.02900	1.06000	1,500
22/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.86500	0.89400	4,000
22/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.37600	1.40800	0
22/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.37100	0.39200	360
22/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.28700	1.31900	0
22/02/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.26300	0.28000	2,500
22/02/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.70900	0.73600	0
22/02/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.49600	0.51900	2,000
22/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08100	0.08800	9,200
22/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.11600	0.12600	0
22/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.10300	0.11200	0
22/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09200	0.10000	0
22/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.07540	8.02840	9,800
22/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.67600	0.65100	0
22/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.65100	0.62700	0
22/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.70300	0.67600	0
22/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.54300	0.52300	300
22/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.25900	0.24800	540
22/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.28400	1.32000	0
22/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.27800	0.29800	0
22/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.46800	0.49500	540
22/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.32600	0.34900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.30100	0.32300	0
22/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.17580	8.12210	0
22/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.69600	0.67200	0
22/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.36300	0.35000	180
22/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.63700	0.61600	0
22/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.67500	0.65200	0
22/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.71700	0.69200	0
22/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.44100	0.47000	0
22/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.28700	1.32800	0
22/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.49900	0.53000	0
22/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.56100	0.59400	180
22/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.47000	0.50000	0
22/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.35290	8.30870	659
22/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.64900	0.63400	0
22/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.63700	0.62200	0
22/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.66200	0.64700	0
22/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.23700	1.26600	0
22/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.31200	1.34100	0
22/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.27400	1.30300	0
22/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.99020	8.97400	0
22/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.37000	1.36800	0
22/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.35300	1.34700	0
22/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.56900	1.56200	200
22/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.38700	1.38400	0
22/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.84700	0.86000	0
22/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.57900	0.58800	0
22/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.91300	0.92300	0
22/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.88000	0.89400	0
22/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.06430	10.04810	0
22/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.96000	1.95200	0
22/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.93900	1.93100	0
22/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.98200	1.97400	0
22/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.06800	1.07600	0
22/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.12500	1.13300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.09600	1.10400	0
22/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.76590	7.75100	404
22/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.26229	0.25528	0
22/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.22634	0.22067	0
22/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.30082	0.29252	0
22/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.03011	0.03095	80
22/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03492	0.04152	0
22/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.46421	0.47995	0
22/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.06044	0.06967	0
22/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.04639	0.05428	0
22/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.86920	7.83480	611
22/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.15524	0.14931	0
22/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.14586	0.14032	0
22/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.16535	0.15900	0
22/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.59615	0.62420	0
22/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.67666	0.70552	0
22/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.63604	0.66451	0
22/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.16000	12.23130	10,871
22/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.72600	0.79500	0
22/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.67800	0.74600	0
22/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.77400	0.84300	0
22/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.63100	0.69800	0
22/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.34000	0.39500	0
22/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.16500	1.23600	0
22/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.41600	0.47400	0
22/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00700	0.00900	9,000
22/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.02900	0.03900	3,000
22/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.12500	0.15800	0
22/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.82200	0.89200	0
22/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.26400	1.33400	0
22/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.49900	0.55900	0
22/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.06600	1.13700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.27100	0.32300	0
22/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.30500	0.35900	0
22/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.06400	0.08500	0
22/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.45400	0.40400	3,000
22/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.71900	0.65800	0
22/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.09500	0.07800	9,000
22/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.11100	0.09200	768
22/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03900	0.02800	0
22/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00400	0.00300	0
22/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01200	0.01100	0
22/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.26500	0.22700	0
22/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.39700	1.32800	0
22/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05600	0.04300	0
22/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00500	0.00500	768
22/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.08000	0.06400	6,000
22/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02100	0.01700	0
22/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01400	0.01200	0
22/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01800	0.01500	0
22/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01600	0.01400	0
22/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.31230	12.35350	2,959
22/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.64800	0.68400	0
22/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.61700	0.65200	0
22/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.68100	0.71700	0
22/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.16900	0.16400	0
22/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.20500	0.19900	0
22/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.18600	0.18100	0
22/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.46490	12.50060	1,499
22/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.30700	0.31000	0
22/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.24000	1.27500	0
22/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.29800	0.30100	0
22/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.31700	0.32000	0
22/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.25200	1.21900	0
22/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.33300	1.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.12500	0.12400	6,000
22/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.29200	1.25900	0
22/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09680	0.09730	3,840
22/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00692	0.00741	0
22/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00074	0.00090	0
22/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01680	0.01730	0
22/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00394	0.00360	0
22/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00012	0.00011	0
22/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09820	0.09840	0
22/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00135	0.00139	0
22/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00049	0.00050	0
22/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00402	0.00414	0
22/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00382	0.00374	0
22/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02029	0.02010	0
22/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01115	0.01099	0
22/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.27410	10.25020	24,097
22/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.24100	0.23100	0
22/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.20700	0.19900	0
22/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.27800	0.26500	0
22/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.22500	1.20100	0
22/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.14700	0.14200	0
22/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.48900	0.46900	0
22/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.27500	1.25100	0
22/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.40000	0.38300	0
22/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.04400	0.04600	0
22/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.02600	0.02800	0
22/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.12500	0.12200	3,400
22/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00900	0.01000	0
22/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00300	0.00300	0
22/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.01600	0.01800	0
22/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.01400	0.01600	0
22/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.72900	0.70700	0
22/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00500	0.00600	0
22/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.02200	0.02400	3,400
22/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.01200	0.01400	6,800
22/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00200	0.00200	10,200
22/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.31600	0.30200	0
22/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.35700	0.34200	0
22/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.03300	0.04200	10,200
22/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.04200	0.05200	3,400
22/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.32800	1.35200	0
22/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.54800	0.57400	3,400
22/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.73800	0.76400	0
22/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.03100	1.05600	0
22/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00500	0.00700	0
22/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.69000	0.71600	0
22/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.47700	1.50100	0
22/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.64200	0.66800	0
22/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.22900	1.25300	0
22/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.83500	0.86000	0
22/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.15100	0.17200	10,200
22/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.50200	0.52800	0
22/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.37000	0.39600	0
22/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.02600	0.03300	0
22/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.01500	0.01900	0
22/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.12300	0.14200	0
22/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.05400	0.06500	0
22/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.08300	0.09900	0
22/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.06700	0.08100	0
22/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.41600	10.36580	25,945
22/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.32600	0.31400	0
22/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.30600	0.29400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.35000	0.33500	0
22/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.28400	0.31900	0
22/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.34000	0.37800	0
22/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.31000	0.34800	0
22/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.56020	10.50580	1,250
22/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.37100	0.41000	0
22/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.38200	0.39000	0
22/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.39200	0.39900	0
22/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.17300	1.16300	0
22/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.06300	0.10700	10,200
22/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.50700	0.56900	0
22/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.59700	0.66000	0
22/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.53600	0.63000	0
22/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.94990	10.88010	500
22/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.68100	0.66900	0
22/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.66700	0.65600	0
22/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.69500	0.68300	0
22/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.18800	1.24600	0
22/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.26000	1.31900	0
22/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.22400	1.28200	0
22/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.23310	8.24890	16,023
22/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.98400	0.99900	0
22/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.93400	0.95000	0
22/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.03300	1.04900	0
22/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.83400	0.85000	0
22/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.28300	1.29900	0
22/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.48900	0.50500	0
22/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.78500	0.80000	0
22/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.23300	1.24900	0
22/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.03300	2.04900	0
22/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.34800	0.36400	0
22/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.01500	0.01500	0
22/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00200	0.00100	0
22/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00600	0.00600	0
22/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
22/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00100	0.00000	0
22/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.25330	8.24870	8,330
22/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.64800	0.64600	0
22/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.69100	0.68800	0
22/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.60600	0.60400	0
22/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05300	0.05500	0
22/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03800	0.03900	0
22/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04500	0.04700	0
22/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.28170	8.27450	2,728
22/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.35600	0.35400	0
22/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.33300	0.33200	0
22/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.38000	0.37900	0
22/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.28500	0.29100	0
22/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.33800	0.34400	0
22/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.31100	0.31600	0
22/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.29110	9.31650	0
22/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.29000	2.32100	0
22/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.24800	2.27900	0
22/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.33200	2.36300	0
22/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29100	0.29700	0
22/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30700	0.31300	0
22/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29900	0.30500	0
22/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.75780	7.77310	10
22/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.23200	0.24700	0
22/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.27400	0.29000	0
22/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.19200	0.20700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.03400	0.03400	0
22/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01600	0.01700	0
22/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02400	0.02400	0
22/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.84380	7.84050	0
22/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.11000	0.11200	0
22/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.12200	0.12300	0
22/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.10000	0.10100	0
22/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.45600	0.46100	0
22/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.37800	0.38300	0
22/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.41600	0.42200	0
22/02/2012	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.06680	0.06760	0
22/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.15990	0.16590	100,000
22/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.01060	0.01060	12,500
22/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.04420	0.05670	12,987
22/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.05800	0.05600	12,500
22/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.06650	0.06390	12,500
22/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.09260	0.08930	5,670
22/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.51500	8.48710	141
22/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.09200	0.08900	0
22/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.11100	0.10700	0
22/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.07600	0.07400	0
22/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.21100	0.23700	0
22/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.14600	0.17000	0
22/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.17700	0.20200	0
22/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.64010	8.59070	0
22/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.16400	0.15300	0
22/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.17500	0.16400	0
22/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.15300	0.14400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.66300	0.70300	0
22/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.58500	0.62300	0
22/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.62400	0.66200	0
22/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.42730	6.46230	0
22/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.17000	0.20000	0
22/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.16200	0.19200	0
22/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.17800	0.20800	0
22/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.02400	0.01900	0
22/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.02800	0.02300	0
22/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.02600	0.02100	0
22/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.47950	6.49980	0
22/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.28000	0.29700	0
22/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.24800	0.26400	0
22/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.31400	0.33200	0
22/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.08500	0.08200	0
22/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.11900	0.11400	0
22/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.10100	0.09700	0
22/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
22/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
22/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
22/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
22/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.23240	1.22990	0
22/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.03980	0.03850	0
22/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01330	0.01320	0
22/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.08350	0.08110	0
22/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00110	0.00120	0
22/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03090	0.03330	0
22/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00740	0.00860	0
22/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24700	1.24150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.10720	0.10310	0
22/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.15180	0.14700	0
22/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.07110	0.06800	0
22/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02410	0.02650	0
22/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00480	0.00550	0
22/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01020	0.01160	0
23/02/2012	\$ / R On 19 March 2012			Foreign Exchange Future	7.72610	7.76590	189,300
23/02/2012	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.69300	0.73200	0
23/02/2012	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.64400	0.68300	0
23/02/2012	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.74200	0.78200	0
23/02/2012	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.72800	0.76800	0
23/02/2012	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.58100	0.62100	30,100
23/02/2012	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.48500	0.52400	0
23/02/2012	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.92700	0.96700	0
23/02/2012	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.53300	0.57200	0
23/02/2012	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.97700	1.01700	0
23/02/2012	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.23000	0.26200	0
23/02/2012	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.05700	0.06900	0
23/02/2012	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.34800	0.38400	0
23/02/2012	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.01800	0.02200	0
23/02/2012	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.02700	1.06600	0
23/02/2012	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.01600	0.01900	0
23/02/2012	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.87700	0.91700	0
23/02/2012	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.04800	0.05800	4,350
23/02/2012	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.63000	0.66900	6,500
23/02/2012	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.07700	1.11600	0
23/02/2012	\$ / R On 19 March 2012	9.20	C	Foreign Exchange Future	0.00000	0.00200	4,850
23/02/2012	\$ / R On 19 March 2012	9.25	C	Foreign Exchange Future	0.00000	0.00200	2,000
23/02/2012	\$ / R On 19 March 2012	9.50	C	Foreign Exchange Future	0.00000	0.00100	2,000
23/02/2012	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.00100	0.00300	4,100
23/02/2012	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.00800	0.01000	0
23/02/2012	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00600	0.00800	0
23/02/2012	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.00400	0.00600	15,860

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.00500	0.00700	0
23/02/2012	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.30600	0.34200	0
23/02/2012	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.02500	0.03000	0
23/02/2012	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.08100	0.09700	0
23/02/2012	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.67900	0.71900	0
23/02/2012	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.12600	1.16600	0
23/02/2012	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.09600	0.11500	0
23/02/2012	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.04000	0.04900	0
23/02/2012	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.06800	0.08200	0
23/02/2012	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.02900	0.03500	0
23/02/2012	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.39100	0.42900	0
23/02/2012	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.43800	0.47600	0
23/02/2012	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.82700	0.86700	0
23/02/2012	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.13800	0.16300	0
23/02/2012	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.03400	0.04200	0
23/02/2012	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.26700	0.30100	5,000
23/02/2012	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.32600	1.36600	0
23/02/2012	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.57600	1.61600	0
23/02/2012	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.19700	0.22600	0
23/02/2012	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.02100	0.02600	6,620
23/02/2012	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.52600	1.56600	0
23/02/2012	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.77800	0.81800	0
23/02/2012	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.11400	0.13600	0
23/02/2012	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.01400	0.01700	4,850
23/02/2012	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.27600	1.31600	0
23/02/2012	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.16600	0.19300	0
23/02/2012	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.17600	1.21600	0
23/02/2012	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.22600	1.26600	0
23/02/2012	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.37600	1.41600	0
23/02/2012	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.62600	1.66600	0
23/02/2012	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.01200	0.01500	0
23/02/2012	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.01100	0.01300	6,750
23/02/2012	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.00300	0.00500	3
23/02/2012	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.07700	1.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.27500	1.23700	0
23/02/2012	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.78500	0.74700	190
23/02/2012	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.73600	0.69900	250
23/02/2012	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00000	0.00000	2,420
23/02/2012	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.09000	0.07700	166
23/02/2012	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.68800	0.65100	0
23/02/2012	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.13800	0.12000	0
23/02/2012	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2012	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.54500	0.51000	0
23/02/2012	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.07100	0.06000	13,860
23/02/2012	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04100	0.03500	3,020
23/02/2012	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.40800	0.37600	366
23/02/2012	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.11200	0.09700	0
23/02/2012	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2012	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.01200	0.01000	100
23/02/2012	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.01500	0.01300	0
23/02/2012	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.45300	0.41900	0
23/02/2012	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.24200	0.21600	0
23/02/2012	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.36400	0.33300	4,620
23/02/2012	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.17000	0.14900	250
23/02/2012	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.00300	0.00300	0
23/02/2012	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.20500	0.18100	0
23/02/2012	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.49900	0.46400	0
23/02/2012	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.03000	0.02600	0
23/02/2012	\$ / R On 19 March 2012	9.25	P	Foreign Exchange Future	1.52400	1.48600	0
23/02/2012	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.97900	0.94100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.93000	0.89200	176
23/02/2012	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	1.02800	0.99000	0
23/02/2012	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.88200	0.84400	0
23/02/2012	\$ / R On 19 March 2012	9.20	P	Foreign Exchange Future	1.47400	1.43600	0
23/02/2012	\$ / R On 19 March 2012	9.50	P	Foreign Exchange Future	1.77400	1.73500	0
23/02/2012	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
23/02/2012	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.00400	0.00300	0
23/02/2012	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.32200	0.29200	7,051
23/02/2012	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2012	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.64000	0.60300	250
23/02/2012	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00100	0.00000	10,000
23/02/2012	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.59200	0.55600	0
23/02/2012	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02200	0.01800	0
23/02/2012	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.28100	0.25300	0
23/02/2012	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05400	0.04600	9,200
23/02/2012	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2012	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00700	0.00600	0
23/02/2012	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2012	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00900	0.00800	0
23/02/2012	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.00500	0.00500	0
23/02/2012	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00200	0.00200	1,000
23/02/2012	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.00200	0.00200	0
23/02/2012	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.00400	0.00300	0
23/02/2012	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.00300	0.00200	0
23/02/2012	\$ / R On 18 June 2012			Foreign Exchange Future	7.82880	7.86920	66,585
23/02/2012	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.64300	0.67900	0
23/02/2012	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.60300	0.63800	0
23/02/2012	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.68400	0.72000	0
23/02/2012	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.19800	0.21500	0
23/02/2012	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.09400	1.13300	4,850
23/02/2012	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.11800	0.12900	0
23/02/2012	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.09900	0.10800	0
23/02/2012	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.08800	0.09700	0
23/02/2012	\$ / R On 18 June 2012	7.00	C	Foreign Exchange Future	0.85800	0.89700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	\$ / R On 18 June 2012	7.50	C	Foreign Exchange Future	0.45900	0.49000	0
23/02/2012	\$ / R On 18 June 2012	8.00	C	Foreign Exchange Future	0.22700	0.24600	0
23/02/2012	\$ / R On 18 June 2012	8.20	C	Foreign Exchange Future	0.17300	0.18800	10,000
23/02/2012	\$ / R On 18 June 2012	8.85	C	Foreign Exchange Future	0.07900	0.08600	5,000
23/02/2012	\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.34700	0.37400	0
23/02/2012	\$ / R On 18 June 2012	9.25	C	Foreign Exchange Future	0.05300	0.05800	2,500
23/02/2012	\$ / R On 18 June 2012	7.75	C	Foreign Exchange Future	0.32300	0.34800	0
23/02/2012	\$ / R On 18 June 2012	7.75	P	Foreign Exchange Future	0.24400	0.22900	5,000
23/02/2012	\$ / R On 18 June 2012	8.85	P	Foreign Exchange Future	1.10000	1.06700	0
23/02/2012	\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.21800	0.20500	10,000
23/02/2012	\$ / R On 18 June 2012	9.25	P	Foreign Exchange Future	1.47400	1.43900	0
23/02/2012	\$ / R On 18 June 2012	8.20	P	Foreign Exchange Future	0.54400	0.51900	132
23/02/2012	\$ / R On 18 June 2012	8.00	P	Foreign Exchange Future	0.39800	0.37700	2,000
23/02/2012	\$ / R On 18 June 2012	7.50	P	Foreign Exchange Future	0.13000	0.12100	14,000
23/02/2012	\$ / R On 18 June 2012	7.00	P	Foreign Exchange Future	0.02900	0.02800	2,000
23/02/2012	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	1.00900	0.97800	132
23/02/2012	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.92000	0.88900	0
23/02/2012	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.78900	0.76000	100
23/02/2012	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.46900	0.44600	132
23/02/2012	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.01500	0.01400	0
23/02/2012	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05500	0.05100	0
23/02/2012	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.07400	0.06900	0
23/02/2012	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06400	0.06000	0
23/02/2012	\$ / R On 17 September 2012			Foreign Exchange Future	7.93260	7.97330	10,058
23/02/2012	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.83000	0.86500	0
23/02/2012	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.79300	0.82600	0
23/02/2012	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.86900	0.90400	16,000
23/02/2012	\$ / R On 17 September 2012	8.40	C	Foreign Exchange Future	0.26700	0.28200	2,500
23/02/2012	\$ / R On 17 September 2012	8.10	C	Foreign Exchange Future	0.35000	0.36900	0
23/02/2012	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.19100	0.20200	0
23/02/2012	\$ / R On 17 September 2012	7.70	C	Foreign Exchange Future	0.51000	0.53600	0
23/02/2012	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.75600	0.78900	37,000
23/02/2012	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.15100	0.16000	360
23/02/2012	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.42200	0.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.22500	0.23800	2,000
23/02/2012	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.14000	0.14900	5,500
23/02/2012	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.05800	1.02900	1,500
23/02/2012	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.89200	0.86500	4,000
23/02/2012	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.40700	1.37600	0
23/02/2012	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.38900	0.37100	360
23/02/2012	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.31800	1.28700	0
23/02/2012	\$ / R On 17 September 2012	7.70	P	Foreign Exchange Future	0.27700	0.26300	2,500
23/02/2012	\$ / R On 17 September 2012	8.40	P	Foreign Exchange Future	0.73400	0.70900	0
23/02/2012	\$ / R On 17 September 2012	8.10	P	Foreign Exchange Future	0.51700	0.49600	2,000
23/02/2012	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08600	0.08100	9,200
23/02/2012	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12300	0.11600	0
23/02/2012	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11000	0.10300	0
23/02/2012	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09700	0.09200	0
23/02/2012	\$ / R On 14 December 2012			Foreign Exchange Future	8.03500	8.07540	9,800
23/02/2012	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.65300	0.67600	0
23/02/2012	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.62900	0.65100	0
23/02/2012	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.67800	0.70300	0
23/02/2012	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.52400	0.54300	300
23/02/2012	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.24900	0.25900	540
23/02/2012	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.31400	1.28400	0
23/02/2012	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29300	0.27800	0
23/02/2012	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.48900	0.46800	540
23/02/2012	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.34400	0.32600	0
23/02/2012	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.31800	0.30100	0
23/02/2012	\$ / R On 18 March 2013			Foreign Exchange Future	8.13740	8.17580	0
23/02/2012	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.67500	0.69600	0
23/02/2012	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.65500	0.67500	0
23/02/2012	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.69600	0.71700	0
23/02/2012	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.35100	0.36300	180
23/02/2012	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.61800	0.63700	0
23/02/2012	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.58100	0.56100	180
23/02/2012	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.45900	0.44100	0
23/02/2012	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.31400	1.28700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.51800	0.49900	0
23/02/2012	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.48800	0.47000	0
23/02/2012	\$ / R On 13 December 2013			Foreign Exchange Future	8.31660	8.35290	659
23/02/2012	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	0.63600	0.64900	0
23/02/2012	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	0.62400	0.63700	0
23/02/2012	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	0.64900	0.66200	0
23/02/2012	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.26000	1.23700	0
23/02/2012	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.33500	1.31200	0
23/02/2012	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.29700	1.27400	0
23/02/2012	\$ / R On 12 December 2014			Foreign Exchange Future	8.95390	8.99020	0
23/02/2012	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.35400	1.37000	0
23/02/2012	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.33300	1.35300	0
23/02/2012	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.55100	1.56900	200
23/02/2012	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.37100	1.38700	0
23/02/2012	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.86700	0.84700	0
23/02/2012	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.59700	0.57900	0
23/02/2012	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.92900	0.91300	0
23/02/2012	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.90000	0.88000	0
23/02/2012	\$ / R On 14 December 2015			Foreign Exchange Future	10.02800	10.06430	0
23/02/2012	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.93700	1.96000	0
23/02/2012	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.91600	1.93900	0
23/02/2012	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.95900	1.98200	0
23/02/2012	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.08100	1.06800	0
23/02/2012	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.13800	1.12500	0
23/02/2012	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.10900	1.09600	0
23/02/2012	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.72610	7.76590	399
23/02/2012	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.23024	0.26229	0
23/02/2012	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.19655	0.22634	0
23/02/2012	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.26681	0.30082	0
23/02/2012	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.02452	0.03011	80
23/02/2012	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.04071	0.03492	0
23/02/2012	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.49842	0.46421	0
23/02/2012	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.07045	0.06044	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.05414	0.04639	0
23/02/2012	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	7.82880	7.86920	611
23/02/2012	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.14252	0.15524	0
23/02/2012	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.13382	0.14586	0
23/02/2012	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.15192	0.16535	0
23/02/2012	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.62312	0.59615	0
23/02/2012	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.70502	0.67666	0
23/02/2012	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.66372	0.63604	0
23/02/2012	£ / R On 19 March 2012			Foreign Exchange Future	12.11900	12.16000	17,310
23/02/2012	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.68500	0.72600	0
23/02/2012	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.63700	0.67800	0
23/02/2012	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.73300	0.77400	0
23/02/2012	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.59100	0.63100	0
23/02/2012	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.30500	0.34000	0
23/02/2012	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.12400	1.16500	0
23/02/2012	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.37900	0.41600	0
23/02/2012	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.00500	0.00700	9,000
23/02/2012	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.02400	0.02900	3,000
23/02/2012	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.10600	0.12500	0
23/02/2012	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.78100	0.82200	0
23/02/2012	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.22300	1.26400	0
23/02/2012	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.46000	0.49900	0
23/02/2012	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.02500	1.06600	0
23/02/2012	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.23800	0.27100	0
23/02/2012	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	0.27000	0.30500	0
23/02/2012	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.05200	0.06400	0
23/02/2012	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.48300	0.45400	3,000
23/02/2012	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.75500	0.71900	0
23/02/2012	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.10100	0.09500	9,000
23/02/2012	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.11900	0.11100	768
23/02/2012	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.00600	0.00600	0
23/02/2012	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04100	0.03900	0
23/02/2012	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.01200	0.01200	0
23/02/2012	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.28700	0.26500	0
23/02/2012	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	1.43600	1.39700	0
23/02/2012	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.06000	0.05600	0
23/02/2012	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.00500	0.00500	768
23/02/2012	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.08600	0.08000	6,000
23/02/2012	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.02200	0.02100	0
23/02/2012	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.01400	0.01400	0
23/02/2012	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.01800	0.01800	0
23/02/2012	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.01600	0.01600	0
23/02/2012	£ / R On 18 June 2012			Foreign Exchange Future	12.27130	12.31230	2,984
23/02/2012	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.61600	0.64800	0
23/02/2012	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.58600	0.61700	0
23/02/2012	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.64700	0.68100	0
23/02/2012	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.17600	0.16900	0
23/02/2012	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.21500	0.20500	0
23/02/2012	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.19500	0.18600	0
23/02/2012	£ / R On 17 September 2012			Foreign Exchange Future	12.42450	12.46490	1,499
23/02/2012	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.29600	0.30700	0
23/02/2012	£ / R On 17 September 2012	11.35	C	Foreign Exchange Future	1.20700	1.24000	0
23/02/2012	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.28800	0.29800	0
23/02/2012	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.30600	0.31700	0
23/02/2012	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.28200	1.25200	0
23/02/2012	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.36400	1.33300	0
23/02/2012	£ / R On 17 September 2012	11.35	P	Foreign Exchange Future	0.13300	0.12500	6,000
23/02/2012	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.32200	1.29200	0
23/02/2012	¥ / R On 19 March 2012			Foreign Exchange Future	0.09630	0.09680	3,840
23/02/2012	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00643	0.00692	0
23/02/2012	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00058	0.00074	0
23/02/2012	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01630	0.01680	0
23/02/2012	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00428	0.00394	0
23/02/2012	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00013	0.00012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	¥ / R On 18 June 2012			Foreign Exchange Future	0.09770	0.09820	0
23/02/2012	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00121	0.00135	0
23/02/2012	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00043	0.00049	0
23/02/2012	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.00371	0.00402	0
23/02/2012	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00401	0.00382	0
23/02/2012	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.02073	0.02029	0
23/02/2012	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.01151	0.01115	0
23/02/2012	€ / R On 19 March 2012			Foreign Exchange Future	10.26360	10.27410	23,637
23/02/2012	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.23100	0.24100	0
23/02/2012	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.19700	0.20700	0
23/02/2012	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.26700	0.27800	0
23/02/2012	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.21400	1.22500	0
23/02/2012	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.13800	0.14700	0
23/02/2012	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.47800	0.48900	0
23/02/2012	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.26400	1.27500	0
23/02/2012	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.38900	0.40000	0
23/02/2012	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.04000	0.04400	0
23/02/2012	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.02300	0.02600	0
23/02/2012	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.11700	0.12500	3,400
23/02/2012	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.00700	0.00900	0
23/02/2012	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.00200	0.00300	0
23/02/2012	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.01300	0.01600	0
23/02/2012	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2012	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.01100	0.01400	0
23/02/2012	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.71800	0.72900	0
23/02/2012	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.00300	0.00500	0
23/02/2012	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.01900	0.02200	3,400
23/02/2012	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.00900	0.01200	6,800
23/02/2012	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.00100	0.00200	10,200
23/02/2012	€ / R On 19 March 2012	10.00	C	Foreign Exchange Future	0.30600	0.31600	0
23/02/2012	€ / R On 19 March 2012	9.95	C	Foreign Exchange Future	0.34600	0.35700	0
23/02/2012	€ / R On 19 March 2012	9.95	P	Foreign Exchange Future	0.03200	0.03300	10,200
23/02/2012	€ / R On 19 March 2012	10.00	P	Foreign Exchange Future	0.04200	0.04200	3,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	1.33700	1.32800	0
23/02/2012	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.55500	0.54800	3,400
23/02/2012	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.74500	0.73800	0
23/02/2012	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.03900	1.03100	0
23/02/2012	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.00400	0.00500	0
23/02/2012	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.69700	0.69000	0
23/02/2012	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.48700	1.47700	0
23/02/2012	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.64900	0.64200	0
23/02/2012	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.23800	1.22900	0
23/02/2012	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.84300	0.83500	0
23/02/2012	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.15300	0.15100	10,200
23/02/2012	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.50900	0.50200	0
23/02/2012	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.37600	0.37000	0
23/02/2012	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.02500	0.02600	0
23/02/2012	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2012	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.01400	0.01500	0
23/02/2012	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.12400	0.12300	0
23/02/2012	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2012	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.05300	0.05400	0
23/02/2012	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.08300	0.08300	0
23/02/2012	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.06700	0.06700	0
23/02/2012	€ / R On 18 June 2012			Foreign Exchange Future	10.40570	10.41600	25,945
23/02/2012	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.31700	0.32600	0
23/02/2012	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.29700	0.30600	0
23/02/2012	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.34100	0.35000	0
23/02/2012	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.28500	0.28400	0
23/02/2012	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.34100	0.34000	0
23/02/2012	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.31100	0.31000	0
23/02/2012	€ / R On 17 September 2012			Foreign Exchange Future	10.55100	10.56020	1,250
23/02/2012	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.36500	0.37100	0
23/02/2012	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.37600	0.38200	0
23/02/2012	€ / R On 17 September 2012	9.45	C	Foreign Exchange Future	1.16500	1.17300	0
23/02/2012	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.38700	0.39200	0
23/02/2012	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.51200	0.50700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	€ / R On 17 September 2012	9.45	P	Foreign Exchange Future	0.06400	0.06300	10,200
23/02/2012	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.60100	0.59700	0
23/02/2012	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.54000	0.53600	0
23/02/2012	€ / R On 13 December 2013			Foreign Exchange Future	10.94610	10.94990	500
23/02/2012	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	0.67800	0.68100	0
23/02/2012	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	0.66500	0.66700	0
23/02/2012	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	0.69200	0.69500	0
23/02/2012	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.18900	1.18800	0
23/02/2012	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.26200	1.26000	0
23/02/2012	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.22500	1.22400	0
23/02/2012	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.22990	8.23310	16,023
23/02/2012	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.98000	0.98400	0
23/02/2012	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.93000	0.93400	0
23/02/2012	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.03000	1.03300	0
23/02/2012	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.83100	0.83400	0
23/02/2012	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.28000	1.28300	0
23/02/2012	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.48500	0.48900	0
23/02/2012	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.78100	0.78500	0
23/02/2012	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.23000	1.23300	0
23/02/2012	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.03000	2.03300	0
23/02/2012	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.34300	0.34800	0
23/02/2012	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.01300	0.01500	0
23/02/2012	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
23/02/2012	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.00500	0.00600	0
23/02/2012	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
23/02/2012	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2012	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
23/02/2012	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.25170	8.25330	8,330
23/02/2012	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.64600	0.64800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.68900	0.69100	0
23/02/2012	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.60400	0.60600	0
23/02/2012	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.05200	0.05300	0
23/02/2012	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.03700	0.03800	0
23/02/2012	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.04400	0.04500	0
23/02/2012	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.28090	8.28170	2,728
23/02/2012	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.35400	0.35600	0
23/02/2012	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.33100	0.33300	0
23/02/2012	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.37800	0.38000	0
23/02/2012	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.28400	0.28500	0
23/02/2012	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.33700	0.33800	0
23/02/2012	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.31000	0.31100	0
23/02/2012	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.30650	9.29110	0
23/02/2012	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.29800	2.29000	0
23/02/2012	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.25600	2.24800	0
23/02/2012	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.34100	2.33200	0
23/02/2012	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28500	0.29100	0
23/02/2012	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30000	0.30700	0
23/02/2012	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29200	0.29900	0
23/02/2012	CAD/ R On 19 March 2012			Foreign Exchange Future	7.73310	7.75780	10
23/02/2012	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.21100	0.23200	0
23/02/2012	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.25200	0.27400	0
23/02/2012	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.17300	0.19200	0
23/02/2012	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04000	0.03400	0
23/02/2012	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.01900	0.01600	0
23/02/2012	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.02800	0.02400	0
23/02/2012	CAD/ R On 18 June 2012			Foreign Exchange Future	7.81920	7.84380	0
23/02/2012	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.10200	0.11000	0
23/02/2012	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.11300	0.12200	0
23/02/2012	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.09200	0.10000	0
23/02/2012	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.47300	0.45600	0
23/02/2012	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.39400	0.37800	0
23/02/2012	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.43300	0.41600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.05830	0.06680	0
23/02/2012	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.17100	0.15990	100,000
23/02/2012	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.00320	0.01060	12,500
23/02/2012	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.05630	0.04420	12,987
23/02/2012	CF CANDO CAAX On 30 March 2012			Can-Do Future	0.05080	0.05800	12,500
23/02/2012	CF CANDO CAAY On 30 April 2012			Can-Do Future	0.06020	0.06650	12,500
23/02/2012	CF CANDO CAAZ On 18 June 2012			Can-Do Future	0.08640	0.09260	5,670
23/02/2012	CHF / R On 19 March 2012			Foreign Exchange Future	8.51930	8.51500	253
23/02/2012	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.09700	0.09200	0
23/02/2012	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.11500	0.11100	0
23/02/2012	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.08000	0.07600	0
23/02/2012	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.21100	0.21100	0
23/02/2012	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.14600	0.14600	0
23/02/2012	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.17800	0.17700	0
23/02/2012	CHF / R On 18 June 2012			Foreign Exchange Future	8.64500	8.64010	0
23/02/2012	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.16900	0.16400	0
23/02/2012	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.18100	0.17500	0
23/02/2012	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.15900	0.15300	0
23/02/2012	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.66400	0.66300	0
23/02/2012	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.58600	0.58500	0
23/02/2012	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.62400	0.62400	0
23/02/2012	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.42290	6.42730	0
23/02/2012	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.16400	0.17000	0
23/02/2012	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.15600	0.16200	0
23/02/2012	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.17200	0.17800	0
23/02/2012	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.02300	0.02400	0
23/02/2012	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.02700	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2012	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.02500	0.02600	0
23/02/2012	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.47590	6.47950	0
23/02/2012	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.27300	0.28000	0
23/02/2012	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.24200	0.24800	0
23/02/2012	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.30700	0.31400	0
23/02/2012	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.08100	0.08500	0
23/02/2012	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.11600	0.11900	0
23/02/2012	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.09700	0.10100	0
23/02/2012	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
23/02/2012	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
23/02/2012	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
23/02/2012	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
23/02/2012	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2012	YUAN/R On 19 March 2012			Foreign Exchange Future	1.22570	1.23240	0
23/02/2012	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.03440	0.03980	0
23/02/2012	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.01070	0.01330	0
23/02/2012	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.07680	0.08350	0
23/02/2012	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00110	0.00110	0
23/02/2012	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03500	0.03090	0
23/02/2012	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00870	0.00740	0
23/02/2012	YUAN/R On 18 June 2012			Foreign Exchange Future	1.24040	1.24700	0
23/02/2012	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.10150	0.10720	0
23/02/2012	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.14560	0.15180	0
23/02/2012	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.06620	0.07110	0
23/02/2012	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02580	0.02410	0
23/02/2012	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00520	0.00480	0
23/02/2012	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01110	0.01020	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
<b>Future Open Interest</b>							<b>537,878.00</b>
<b>Option Open Interest</b>							<b>385,424.00</b>
<b>Grand Total</b>							<b>923,302.00</b>