



# Currency Futures & Options Weekly Statistics

From: 21/11/2011 To: 21/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.66070	10.52220	0
21/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.51700	2.37900	0
21/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.41700	2.27900	0
21/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.36700	2.22900	0
21/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.31700	2.17900	0
21/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.37400	2.23700	0
21/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00400	0.00600	0
21/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.32500	2.18700	0
21/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00500	0.00600	0
21/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.27500	2.13800	0
21/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00500	0.00700	0
21/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	2.11700	1.97900	0
21/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	2.06700	1.92900	0
21/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	2.12600	1.98900	0
21/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00600	0.00800	0
21/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	2.07700	1.94000	0
21/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00700	0.00900	0
21/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	2.02700	1.89000	0
21/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00700	0.00900	0
21/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.97800	1.84100	0
21/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00800	0.01000	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.92800	1.79200	0
21/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00800	0.01100	0
21/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.87900	1.74300	0
21/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00900	0.01200	0
21/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.83000	1.69300	0
21/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.01000	0.01200	0
21/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.78000	1.64400	0
21/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.01000	0.01300	10,000
21/11/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.85000	1.71700	4,850
21/11/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.03600	0.04100	0
21/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.68300	1.54900	0
21/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.01300	0.01800	0
21/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.63500	1.50100	0
21/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.01500	0.02000	0
21/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.58800	1.45400	0
21/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.01800	0.02300	0
21/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.54000	1.40700	0
21/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02000	0.02600	0
21/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.50600	1.37400	0
21/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.02200	0.02900	0
21/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.49300	1.36100	0
21/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.02300	0.03000	1,000
21/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.45900	1.32800	0
21/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.02500	0.03300	0
21/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.44600	1.31500	0
21/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.02600	0.03400	0
21/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.41300	1.28200	0
21/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.02900	0.03700	0
21/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.40000	1.26900	10,000
21/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.03000	0.03800	0
21/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.61900	1.50300	16,000
21/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.11200	0.13600	0
21/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.57800	1.46400	0
21/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.12100	0.14700	0
21/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.53800	1.42500	0
21/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.13100	0.15800	0
21/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.49900	1.38800	37,000
21/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.14200	0.17100	0
21/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.17400	1.04900	0
21/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.05400	0.06800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.13100	1.00600	0
21/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.06100	0.07500	0
21/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.08800	0.96500	0
21/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.06800	0.08400	0
21/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	1.04500	0.92400	5,000
21/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.07500	0.09300	2,420
21/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	1.00400	0.88600	0
21/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.08400	0.10500	0
21/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.96300	0.84900	0
21/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.09300	0.11800	0
21/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.38800	1.29100	0
21/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.29300	0.33700	0
21/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.35600	1.26000	0
21/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.31100	0.35600	0
21/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.32400	1.23000	0
21/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.32900	0.37600	0
21/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.81600	0.71200	0
21/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.14600	0.18100	0
21/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.78200	0.68100	0
21/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.16200	0.20000	0
21/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.36700	1.28500	0
21/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.44000	0.49900	0
21/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.34200	1.26200	0
21/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.46500	0.52600	0
21/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.26600	2.17700	200
21/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.69600	0.74500	0
21/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.65500	0.57000	0
21/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.23500	0.28900	0
21/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.27100	1.19500	0
21/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.54400	0.60900	180
21/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.60300	0.52300	0
21/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.28300	0.34200	0
21/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.57800	0.50100	0
21/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.30800	0.37000	0
21/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.55400	0.48100	0
21/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.33400	0.40000	0
21/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.53200	0.46100	0
21/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.36200	0.43000	0
21/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.51000	0.44200	0
21/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.39000	0.46100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.48900	0.42300	0
21/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.41900	0.49200	0
21/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.08200	1.99900	0
21/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.96200	1.01700	0
21/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.06300	1.98100	0
21/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.99300	1.04900	0
21/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.04500	1.96100	0
21/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.02500	1.07900	0
21/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.77000	0.70900	0
21/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.71300	0.79200	4,000
21/11/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.13100	0.10200	0
21/11/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.41400	0.52300	0
21/11/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.10900	0.08600	0
21/11/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.49200	0.60700	0
21/11/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.35200	0.30400	3
21/11/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.68200	0.77300	0
21/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.89700	0.83800	180
21/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.17000	1.25200	0
21/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.77600	2.68900	0
21/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.26500	1.31700	0
21/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.75700	2.67100	0
21/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.29600	1.34900	0
21/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.73800	2.65300	0
21/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.32700	1.38100	0
21/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00400	0.00300	0
21/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.58700	2.72400	0
21/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.53300	3.67100	0
21/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.46960	8.33150	432
21/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.41791	1.28090	0
21/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00111	0.00170	0
21/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.36805	1.23114	0
21/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00125	0.00194	0
21/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.31821	1.18142	0
21/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00141	0.00222	0
21/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	1.04537	0.92387	0
21/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.07577	0.09237	0
21/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	1.00363	0.88603	0
21/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.08403	0.10453	0
21/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.96257	0.84920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.09297	0.11770	0
21/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.57788	0.50132	80
21/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.30828	0.36982	0
21/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.35060	13.27640	2,859
21/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.56800	2.49200	0
21/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00000	0.00200	0
21/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.36800	2.29300	0
21/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00000	0.00300	0
21/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.35300	2.28100	0
21/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.03900	0.04200	0
21/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.25800	2.18600	0
21/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.04400	0.04700	768
21/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	2.16300	2.09200	0
21/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.04900	0.05300	0
21/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.77100	1.69700	0
21/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00300	0.00700	0
21/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.92700	1.85800	0
21/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.06300	0.06900	0
21/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.88100	1.81100	0
21/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.06700	0.07200	0
21/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.83400	1.76500	0
21/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.07000	0.07600	0
21/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.78800	1.71900	0
21/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.07400	0.08000	0
21/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.74200	1.67400	0
21/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.07800	0.08500	0
21/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.47500	1.40200	0
21/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.00700	0.01200	0
21/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.42600	1.35300	0
21/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.00800	0.01300	0
21/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.60500	1.53800	0
21/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.09100	0.09900	0
21/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.32800	1.25600	0
21/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.01000	0.01600	0
21/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.75600	1.69500	0
21/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.20500	0.21900	0
21/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.71700	1.65700	0
21/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.21600	0.23100	0
21/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.67800	1.61800	0
21/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.22700	0.24200	0

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21/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.34700	1.28800	0
21/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.13300	0.14900	768
21/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.89100	0.83100	0
21/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.02300	0.04100	0
21/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	1.12300	1.07000	0
21/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.20900	0.23100	0
21/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.11050	0.10880	31
21/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03880	0.03710	0
21/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.03056	0.02886	0
21/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00006	0.00006	0
21/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.02069	0.01905	0
21/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00019	0.00025	0
21/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01204	0.01070	0
21/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00154	0.00190	0
21/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.67480	11.56030	250
21/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.41300	2.30400	0
21/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01100	0.01300	0
21/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.36400	2.25400	0
21/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01200	0.01300	0
21/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.95000	1.84100	0
21/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00100	0.00100	0
21/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.85000	1.74100	0
21/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
21/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.75000	1.64200	0
21/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00100	0.00200	8,220
21/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.88100	1.77500	0
21/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02900	0.03400	0
21/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.65000	1.54200	0
21/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00100	0.00200	0
21/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.50100	1.39300	0
21/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00200	0.00300	0
21/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.64700	1.54400	0
21/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.04500	0.05300	0
21/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.40100	1.29400	0
21/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00200	0.00400	0
21/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.55500	1.45300	0
21/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.05300	0.06200	0
21/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.30200	1.19500	0
21/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00300	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.25200	1.14500	0
21/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00300	0.00500	0
21/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.41900	1.32000	0
21/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.06700	0.07900	0
21/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.37500	1.27700	0
21/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.07300	0.08600	0
21/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.33100	1.23400	0
21/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.07900	0.09300	0
21/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.24400	1.15300	0
21/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.09200	0.11200	0
21/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.20300	1.11300	0
21/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.10100	0.12200	0
21/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.38200	1.29100	0
21/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.19300	0.21400	0
21/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.34300	1.25600	0
21/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.20400	0.22900	0
21/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.30700	1.22100	0
21/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.21800	0.24400	0
21/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.97000	0.89000	0
21/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.16800	0.19900	0
21/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.33400	1.25400	0
21/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.33500	0.36900	0
21/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.30000	1.22100	0
21/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.35100	0.38600	0
21/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.86400	0.78900	0
21/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.21200	0.24800	0
21/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.26700	1.18900	0
21/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.36800	0.40400	0
21/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.76700	0.70300	0
21/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.26500	0.31200	0
21/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.73800	0.67600	0
21/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.28600	0.33500	0
21/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.35500	0.30000	8,220
21/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.10600	0.16000	0
21/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.65600	0.60100	0
21/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.35400	0.41000	0
21/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.24200	0.20600	0
21/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.19300	0.26600	0
21/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.56000	0.51200	0
21/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.45800	0.52100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.47700	0.43800	0
21/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.57500	0.64700	0
21/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.10900	0.09700	0
21/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.46000	0.55700	0
21/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.09900	0.08900	0
21/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.50000	0.59900	0
21/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.39300	0.36100	0
21/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.74100	0.82000	0
21/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.06100	0.05700	0
21/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.71200	0.81700	0
21/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.31690	9.33650	0
21/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.04000	2.06600	0
21/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00600	0.00700	0
21/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.61800	1.64200	0
21/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
21/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.56900	1.59200	0
21/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
21/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.51900	1.54300	0
21/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00100	0.00200	0
21/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.31300	1.34000	0
21/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02900	0.03100	0
21/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.26700	1.29400	0
21/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03300	0.03500	0
21/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.08800	1.11600	0
21/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.05400	0.05700	0
21/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.44300	2.46000	0
21/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37600	0.37400	0
21/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.40200	2.42000	0
21/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.38500	0.38400	0
21/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.36200	2.37900	0
21/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39500	0.39300	0
21/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.91700	0.94700	0
21/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.08300	0.08800	0
21/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.87600	0.90600	0
21/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.09200	0.09700	0
21/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.72700	0.75400	0
21/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.00900	0.01300	0
21/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.88000	0.90300	0
21/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.21100	0.21200	0
21/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.84600	0.86900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.22700	0.22800	0
21/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.81300	0.83500	0
21/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.24400	0.24400	0
21/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.65100	0.68000	0
21/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.16700	0.17100	0
21/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.55300	0.58100	0
21/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.21900	0.22200	0
21/11/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.66500	0.68100	0
21/11/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.54600	0.53800	0
21/11/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.64200	0.65800	0
21/11/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.57300	0.56500	0
21/11/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.62000	0.63500	0
21/11/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.60100	0.59200	0
21/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.14870	8.10740	0
21/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.26500	1.22400	0
21/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00000	0.00100	0
21/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.21500	1.17400	0
21/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00000	0.00100	0
21/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.16600	1.12400	0
21/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00100	0.00100	0
21/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.86700	0.82700	0
21/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00200	0.00400	0
21/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.81800	0.77700	0
21/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00300	0.00400	0
21/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.76900	0.72900	0
21/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00400	0.00600	0
21/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.67100	0.63200	0
21/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.00600	0.00900	0
21/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.62200	0.58400	0
21/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.00700	0.01100	0
21/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.72600	0.69000	0
21/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.07700	0.08300	0
21/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.68700	0.65100	0
21/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.08800	0.09400	0
21/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.64800	0.61300	0
21/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.09900	0.10600	0
21/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.43200	0.40100	0
21/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.01700	0.02800	0
21/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.19640	0.15920	12,659
21/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.21370	0.16120	18,519

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.06600	0.11120	12,423
21/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.51040	0.45220	100,000
21/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.05430	0.08500	100,000
21/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.08560	0.13230	12,346
21/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.21060	0.16730	18,750
21/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.12700	0.10450	12,500
21/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.10220	0.08700	12,500
21/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.03700	0.05420	19,481
21/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.05600	0.07520	12,987
21/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.24310	9.12750	0
21/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.46100	1.34600	0
21/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00200	0.00200	0
21/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.36100	1.24700	0
21/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00200	0.00300	0
21/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.21200	1.09800	0
21/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00300	0.00400	0
21/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.11300	1.00000	0
21/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00400	0.00600	0
21/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.96500	0.85400	0
21/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.00600	0.01000	0
21/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.86800	0.76000	0
21/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.00900	0.01600	0
21/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.82000	0.71400	0
21/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.01100	0.02000	0
21/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.77300	0.66900	0
21/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.01400	0.02500	0
21/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.68000	0.58200	0
21/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.02100	0.03800	0
21/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.63500	0.54000	0
21/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.02600	0.04600	0
21/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.86400	0.77800	0
21/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.17100	0.20100	0
21/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.83100	0.74600	0
21/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.18800	0.21900	0
21/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.79800	0.71500	0
21/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.20500	0.23800	0
21/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.46600	0.39300	0
21/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.05700	0.09900	0
21/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.39400	0.33200	0
21/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.08500	0.13800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.33000	0.27800	0
21/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.12100	0.18400	0
21/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.30100	0.25300	0
21/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.14200	0.20900	0
21/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.20600	0.17600	0
21/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.24700	0.33200	0
21/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.18800	0.16100	0
21/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.27900	0.36700	0
21/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.12900	0.11200	0
21/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.42000	0.51800	0
21/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.11700	0.10200	0
21/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.45800	0.55800	0
21/11/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.33040	6.34030	0
21/11/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.39400	0.40200	0
21/11/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.31400	0.31200	0
21/11/2011	NZ\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.10900	0.11500	0
21/11/2011	NZ\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.12200	0.11800	0
21/11/2011	NZ\$ / R On 19-December-11	6.26	C	Foreign Exchange Future	0.10500	0.11000	0
21/11/2011	NZ\$ / R On 19-December-11	6.26	P	Foreign Exchange Future	0.12800	0.12300	0
21/11/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.25100	0.25800	0
21/11/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.23600	0.23200	0
21/11/2011	NZ\$ / R On 19-December-11	6.27	C	Foreign Exchange Future	0.10100	0.10600	0
21/11/2011	NZ\$ / R On 19-December-11	6.27	P	Foreign Exchange Future	0.13400	0.12900	0
21/11/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.24600	0.25300	0
21/11/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.24100	0.23700	0
21/11/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.24100	0.24800	0
21/11/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.24600	0.24200	0
21/11/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.37000	0.37700	0
21/11/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.34000	0.33700	0
21/11/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.34700	0.35400	0
21/11/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.36700	0.36400	0
21/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
21/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
21/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
21/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
21/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	PULA / R On 19-December-11	1.10	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
21/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
21/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
21/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
21/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,687.32000	16,477.61000	0
21/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.33180	1.31140	0
21/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.26520	0.24470	0
21/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00020	0.00020	0
21/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.21540	0.19500	0
21/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00040	0.00050	0
21/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.19070	0.17240	0
21/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.00890	0.01100	0
21/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.15010	0.13360	0
21/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.01830	0.02220	0
21/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.11560	0.10070	0
21/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03380	0.03930	0
<b>Futures Open Interest</b>							<b>764,499.00</b>
<b>Options Open Interest</b>							<b>302,064.00</b>
<b>Total</b>							<b>1,066,563.00</b>