



Currency Futures & Options Weekly Statistics

From: 19/12/2011 To: 19/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.69350	10.69170	0
19/12/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.52600	2.51800	0
19/12/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.42600	2.41800	0
19/12/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.37600	2.36800	0
19/12/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.32600	2.31800	0
19/12/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.38600	2.38400	0
19/12/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00200	0.00300	0
19/12/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.33600	2.33400	0
19/12/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00200	0.00300	0
19/12/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.28600	2.28400	0
19/12/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
19/12/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	2.12600	2.11800	0
19/12/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	2.07600	2.06800	0
19/12/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	2.13700	2.13500	0
19/12/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00300	0.00400	0
19/12/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	2.08700	2.08500	0
19/12/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00300	0.00400	0
19/12/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	2.03700	2.03600	0
19/12/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00300	0.00500	0
19/12/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.98700	1.98600	0
19/12/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00300	0.00500	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.93800	1.93600	0
19/12/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00400	0.00500	0
19/12/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.88800	1.88700	0
19/12/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00400	0.00600	0
19/12/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.83800	1.83700	0
19/12/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00400	0.00600	0
19/12/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.78900	1.78800	0
19/12/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00500	0.00700	10,000
19/12/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.86400	1.86500	4,850
19/12/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02200	0.02700	0
19/12/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.69000	1.68900	0
19/12/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00600	0.00800	0
19/12/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.64100	1.64000	0
19/12/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00700	0.00900	0
19/12/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.59200	1.59100	0
19/12/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00800	0.01000	0
19/12/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.54300	1.54300	0
19/12/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.00900	0.01200	0
19/12/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.50800	1.50800	0
19/12/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.01000	0.01300	0
19/12/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.49400	1.49500	0
19/12/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01000	0.01400	1,000
19/12/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.45900	1.46000	0
19/12/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.01100	0.01500	0
19/12/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.44500	1.44700	0
19/12/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.01100	0.01600	0
19/12/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.41100	1.41300	0
19/12/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.01300	0.01800	0
19/12/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.39700	1.39900	10,000
19/12/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.01300	0.01800	0
19/12/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.61800	1.62800	16,000
19/12/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.07700	0.09100	0
19/12/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.57600	1.58700	0
19/12/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.08500	0.10000	0
19/12/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.53400	1.54600	0
19/12/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.09300	0.10900	0
19/12/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.49400	1.50600	37,000
19/12/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.10300	0.11900	0
19/12/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.15900	1.16700	0
19/12/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.02500	0.03600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.11300	1.12100	0
19/12/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.02900	0.04000	0
19/12/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.06700	1.07700	0
19/12/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.03300	0.04600	0
19/12/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	1.02100	1.03200	5,000
19/12/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.03700	0.05100	2,420
19/12/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.97600	0.98900	0
19/12/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.04200	0.05800	0
19/12/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.93100	0.94600	0
19/12/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.04700	0.06500	13,860
19/12/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.37100	1.38600	0
19/12/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.23300	0.25200	0
19/12/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.33800	1.35300	0
19/12/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.25000	0.26900	0
19/12/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.30500	1.32100	0
19/12/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.26700	0.28700	0
19/12/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.76700	0.78900	0
19/12/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.08300	0.10800	0
19/12/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.73000	0.75300	0
19/12/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.09600	0.12200	0
19/12/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.36000	1.36300	0
19/12/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.37400	0.39900	0
19/12/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.33100	1.33500	0
19/12/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.39500	0.42100	0
19/12/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.37600	2.24800	200
19/12/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.56900	0.64700	0
19/12/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.59200	0.61900	0
19/12/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.15800	0.18800	4,620
19/12/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.25300	1.26000	0
19/12/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.46700	0.49600	180
19/12/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.53200	0.56100	0
19/12/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.19800	0.23000	0
19/12/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.50500	0.53500	0
19/12/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.22100	0.25400	0
19/12/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.47900	0.50900	4,620
19/12/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.24500	0.27800	0
19/12/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.45500	0.48500	0
19/12/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.27100	0.30400	0
19/12/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.43100	0.46200	0
19/12/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.29700	0.33100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.40900	0.44000	4,850
19/12/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.32500	0.35900	0
19/12/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.17300	2.05300	0
19/12/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.81600	0.90200	0
19/12/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.15300	2.03400	0
19/12/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.84600	0.93300	0
19/12/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.13300	2.01500	0
19/12/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.87600	0.96400	0
19/12/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.72900	0.75200	0
19/12/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.63800	0.66500	4,000
19/12/2011	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.53600	0.55700	0
19/12/2011	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.59400	0.61900	0
19/12/2011	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.30000	0.32800	366
19/12/2011	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.51600	0.54700	0
19/12/2011	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.50100	0.52100	0
19/12/2011	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.65900	0.68300	132
19/12/2011	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.65800	0.68000	0
19/12/2011	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.76700	0.79300	1,500
19/12/2011	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.22200	0.24600	100
19/12/2011	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.73800	0.76500	0
19/12/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.86500	0.87400	180
19/12/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.07900	1.11000	0
19/12/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.71500	2.74800	0
19/12/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.17200	1.20600	0
19/12/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.69600	2.72900	0
19/12/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.20300	1.23700	0
19/12/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.67700	2.71000	0
19/12/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.23400	1.26800	0
19/12/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.57500	2.58200	0
19/12/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.52500	3.53200	0
19/12/2011	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.59180	8.58760	0
19/12/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.42550	1.41780	0
19/12/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.37550	1.36780	0
19/12/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.32550	1.31780	0
19/12/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	1.02080	1.03243	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.03660	0.05103	0
19/12/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.97554	0.98882	0
19/12/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.04134	0.05742	0
19/12/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.93080	0.94585	0
19/12/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.04660	0.06445	0
19/12/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.50481	0.53472	80
19/12/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.22061	0.25332	0
19/12/2011	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.67586	0.69780	0
19/12/2011	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.38406	0.41020	0
19/12/2011	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.65348	0.67541	0
19/12/2011	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.41168	0.43781	0
19/12/2011	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.63198	0.65385	0
19/12/2011	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.44018	0.46625	0
19/12/2011	£ / R On 18-June-12			Foreign Exchange Future	13.32120	13.29840	2,985
19/12/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.50300	2.48000	0
19/12/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.30300	2.28000	0
19/12/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.28300	2.26500	0
19/12/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01700	0.02000	0
19/12/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.18500	2.16700	0
19/12/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.01900	0.02200	768
19/12/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	2.08600	2.06900	0
19/12/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.02000	0.02400	0
19/12/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.70300	1.68000	0
19/12/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.84200	1.82600	0
19/12/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.02600	0.03100	0
19/12/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.79300	1.77700	0
19/12/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.02700	0.03200	0
19/12/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.74500	1.72900	0
19/12/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02900	0.03400	0
19/12/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.69600	1.68000	0
19/12/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.03000	0.03500	0
19/12/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.64800	1.63200	0
19/12/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.03200	0.03700	0
19/12/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.40300	1.38000	0
19/12/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.35300	1.33000	0
19/12/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.00000	0.00000	0

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19/12/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.50300	1.48800	0
19/12/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.03700	0.04300	0
19/12/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.25300	1.23000	0
19/12/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.67400	1.65600	0
19/12/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.15300	0.15800	0
19/12/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.63200	1.61400	0
19/12/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.16100	0.16600	0
19/12/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.59000	1.57200	0
19/12/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.16900	0.17400	0
19/12/2011	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	1.27200	1.25900	0
19/12/2011	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.05600	0.06400	9,000
19/12/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.22900	1.21700	0
19/12/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.06300	0.07200	768
19/12/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.80300	0.78100	0
19/12/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.98500	0.98100	0
19/12/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.11900	0.13600	0
19/12/2011	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.80500	0.80700	0
19/12/2011	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.18900	0.21200	3,000
19/12/2011	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.62700	0.63400	3,000
19/12/2011	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.31100	0.33900	0
19/12/2011	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.34300	0.35400	9,000
19/12/2011	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	0.72700	0.75900	0
19/12/2011	¥ / R On 18-June-12			Foreign Exchange Future	0.11080	0.11080	0
19/12/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03753	0.03750	0
19/12/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02923	0.02924	0
19/12/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00003	0.00004	0
19/12/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01930	0.01933	0
19/12/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00010	0.00013	0
19/12/2011	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01446	0.01468	0
19/12/2011	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00166	0.00188	0
19/12/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01023	0.01060	0
19/12/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00103	0.00140	0
19/12/2011	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00848	0.00878	0
19/12/2011	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00568	0.00598	0
19/12/2011	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00504	0.00529	0
19/12/2011	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01224	0.01249	0
19/12/2011	€ / R On 17-September-12			Foreign Exchange Future	11.35100	11.35440	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.06900	2.07300	0
19/12/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00900	0.01000	0
19/12/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.02000	2.02400	0
19/12/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01000	0.01100	0
19/12/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.60900	1.60200	0
19/12/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.50900	1.50200	0
19/12/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.40900	1.40200	0
19/12/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.53300	1.54000	0
19/12/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02300	0.02700	0
19/12/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.30900	1.30200	0
19/12/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.15900	1.15200	0
19/12/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.29400	1.30500	0
19/12/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.03400	0.04200	0
19/12/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.05900	1.05200	0
19/12/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.20100	1.21200	0
19/12/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.04100	0.04900	0
19/12/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.95900	0.95200	0
19/12/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.90900	0.90200	0
19/12/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.06600	1.08000	0
19/12/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.05600	0.06700	0
19/12/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.02300	1.03800	0
19/12/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.06300	0.07500	0
19/12/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.98000	0.99600	0
19/12/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.07000	0.08300	0
19/12/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.89700	0.91500	0
19/12/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.08700	0.10200	0
19/12/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.85700	0.87600	0
19/12/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.09700	0.11300	10,200
19/12/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.07000	1.09300	0
19/12/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.21100	0.23100	0
19/12/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.03500	1.05800	0
19/12/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.22600	0.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.00100	1.02500	0
19/12/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.24200	0.26300	0
19/12/2011	€ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.40900	0.40700	0
19/12/2011	€ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00000	0.00500	0
19/12/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.63600	0.66100	0
19/12/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.17600	0.19800	0
19/12/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.10800	1.08000	0
19/12/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.43300	0.40100	0
19/12/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.07800	1.08500	0
19/12/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.45300	0.45600	0
19/12/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.54400	0.57200	0
19/12/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.23400	0.25900	0
19/12/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.04800	1.05500	0
19/12/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.47300	0.47600	0
19/12/2011	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.51600	0.54400	0
19/12/2011	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.25600	0.28100	3,400
19/12/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.46300	0.49200	0
19/12/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.30300	0.32900	0
19/12/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.43800	0.46800	0
19/12/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.32800	0.35500	0
19/12/2011	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.41400	0.44400	3,400
19/12/2011	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.35400	0.38100	0
19/12/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.37100	0.40100	0
19/12/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.41100	0.43800	0
19/12/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.00000	0.00900	0
19/12/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.29100	0.30700	0
19/12/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.30000	0.32900	0
19/12/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.54000	0.56600	0
19/12/2011	€ / R On 19-December-11	11.40	C	Foreign Exchange Future	0.00000	0.00300	0
19/12/2011	€ / R On 19-December-11	11.40	P	Foreign Exchange Future	0.49100	0.50100	0
19/12/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.24200	0.27000	0
19/12/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.68200	0.70700	0
19/12/2011	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.21800	0.24400	10,200
19/12/2011	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	0.75800	0.78100	0
19/12/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.74100	0.74900	0
19/12/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.18800	0.21200	0
19/12/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.87800	0.89900	0
19/12/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.99100	0.99800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.38210	9.39950	0
19/12/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.15900	2.17300	0
19/12/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
19/12/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.73400	1.73800	0
19/12/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.68400	1.68800	0
19/12/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.63400	1.63800	0
19/12/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.42100	1.43400	0
19/12/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01400	0.01400	0
19/12/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.37300	1.38600	0
19/12/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01600	0.01600	0
19/12/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.18300	1.19500	0
19/12/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.02600	0.02500	0
19/12/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.50200	2.51800	0
19/12/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37000	0.36900	0
19/12/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.46100	2.47700	0
19/12/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.37900	0.37800	0
19/12/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.42100	2.43600	0
19/12/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.38900	0.38700	0
19/12/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.99800	1.01000	0
19/12/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.04100	0.04000	0
19/12/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.95300	0.96500	0
19/12/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.04600	0.04500	0
19/12/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.83400	0.83800	0
19/12/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.94400	0.95100	0
19/12/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.14700	0.14100	0
19/12/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.90700	0.91400	0
19/12/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.16000	0.15400	0
19/12/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.87000	0.87700	0
19/12/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.17300	0.16700	0
19/12/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.70400	0.71400	0
19/12/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.09700	0.09400	0
19/12/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.59200	0.60100	0
19/12/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.13500	0.13100	0
19/12/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.70200	0.70400	0
19/12/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.45100	0.43900	0
19/12/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.67700	0.67900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.47600	0.46400	0
19/12/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.65300	0.65500	0
19/12/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.50200	0.49000	0
19/12/2011	CAD/ R On 18-June-12			Foreign Exchange Future	8.27310	8.28090	0
19/12/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.29100	1.29500	0
19/12/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.24100	1.24500	0
19/12/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.19100	1.19500	0
19/12/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.89100	0.89500	0
19/12/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.84100	0.84500	0
19/12/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.79100	0.79500	0
19/12/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.69100	0.69500	0
19/12/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.64100	0.64500	0
19/12/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.71600	0.73600	0
19/12/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.03500	0.04600	0
19/12/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.67300	0.69400	0
19/12/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.04200	0.05400	0
19/12/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.63100	0.65300	0
19/12/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.05000	0.06300	0
19/12/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.44100	0.44600	0
19/12/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.45500	0.47700	0
19/12/2011	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.28200	0.29600	0
19/12/2011	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.43100	0.45200	0
19/12/2011	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.30800	0.32100	0
19/12/2011	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.40700	0.42800	0
19/12/2011	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.33400	0.34700	0
19/12/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.47550	0.41420	0
19/12/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.27550	0.27550	0
19/12/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.00000	0.00370	0
19/12/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.49800	0.50690	100,000
19/12/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.04460	0.04990	100,000
19/12/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.00000	0.00510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.37550	0.36220	0
19/12/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.17010	0.15120	12,500
19/12/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.13570	0.12210	12,500
19/12/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.01700	0.01770	19,481
19/12/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.04210	0.04560	12,987
19/12/2011	CHF / R On 18-June-12			Foreign Exchange Future	9.21730	9.16410	0
19/12/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.29100	1.23600	0
19/12/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.19100	1.13600	0
19/12/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.04100	0.98600	0
19/12/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.94100	0.88600	0
19/12/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.79100	0.73600	0
19/12/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.69100	0.63600	0
19/12/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.64100	0.58700	0
19/12/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.59100	0.53700	0
19/12/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.49100	0.43900	0
19/12/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.00000	0.00300	0
19/12/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.44100	0.39100	0
19/12/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.00000	0.00500	0
19/12/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.66100	0.66300	0
19/12/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.13300	0.18700	0
19/12/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.62700	0.63100	0
19/12/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.14900	0.20500	0
19/12/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.59400	0.60200	0
19/12/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.16600	0.22600	0
19/12/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.24100	0.20800	0
19/12/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.00000	0.02200	0
19/12/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.14100	0.12900	0
19/12/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.00000	0.04300	0
19/12/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.04100	0.06700	0
19/12/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.00000	0.08100	0
19/12/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.00000	0.04900	0
19/12/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.00900	0.11300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.68500	0.65400	0
19/12/2011	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.51800	0.54000	0
19/12/2011	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.66400	0.63400	0
19/12/2011	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.54700	0.57000	0
19/12/2011	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.64300	0.61400	0
19/12/2011	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.57600	0.60000	0
19/12/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.00000	0.01000	0
19/12/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.25900	0.32400	0
19/12/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.00000	0.00300	0
19/12/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.45900	0.51700	0
19/12/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.00000	0.00200	0
19/12/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.50900	0.56600	0
19/12/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.47480	6.41310	0
19/12/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.44000	0.41900	0
19/12/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.21500	0.25600	0
19/12/2011	NZ\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.12000	0.08700	0
19/12/2011	NZ\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.03200	0
19/12/2011	NZ\$ / R On 19-December-11	6.26	C	Foreign Exchange Future	0.11000	0.08000	0
19/12/2011	NZ\$ / R On 19-December-11	6.26	P	Foreign Exchange Future	0.00000	0.03500	0
19/12/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.27300	0.25300	0
19/12/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.11700	0.15900	0
19/12/2011	NZ\$ / R On 19-December-11	6.27	C	Foreign Exchange Future	0.10000	0.07300	0
19/12/2011	NZ\$ / R On 19-December-11	6.27	P	Foreign Exchange Future	0.00000	0.03800	0
19/12/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.26700	0.24800	0
19/12/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.12100	0.16400	0
19/12/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.26000	0.24200	0
19/12/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.12400	0.16800	0
19/12/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.41200	0.39200	0
19/12/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.23700	0.27900	0
19/12/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.38600	0.36700	0
19/12/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.26100	0.30400	0
19/12/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
19/12/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
19/12/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
19/12/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
19/12/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	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
19/12/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
19/12/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
19/12/2011	RAIN On 19-December-11			Foreign Exchange Future	16,464.62000	16,438.03000	0
19/12/2011	YUAN/R On 18-June-12			Foreign Exchange Future	1.35340	1.34330	0
19/12/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.27150	0.26280	0
19/12/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.25930	0.25160	0
19/12/2011	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00590	0.00830	0
19/12/2011	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.21560	0.20920	0
19/12/2011	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01220	0.01590	0
19/12/2011	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.17570	0.17080	0
19/12/2011	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02230	0.02750	0
19/12/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.10880	0.10670	0
19/12/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.02120	0.02800	0
Futures Open Interest							638,661.00
Options Open Interest							245,526.00
Total							884,187.00