



# Currency Futures & Options Weekly Statistics

From: 19/12/2011 To: 21/12/2011

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
20/12/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.54950	10.69350	0
20/12/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.23900	2.38600	0
20/12/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
20/12/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.18900	2.33600	0
20/12/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
20/12/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.14000	2.28600	0
20/12/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00300	0.00200	0
20/12/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.99000	2.13700	0
20/12/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
20/12/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.94100	2.08700	0
20/12/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00400	0.00300	0
20/12/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.89100	2.03700	0
20/12/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00400	0.00300	0
20/12/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.84100	1.98700	0
20/12/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00400	0.00300	2,420
20/12/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.79200	1.93800	0
20/12/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00500	0.00400	0
20/12/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.74200	1.88800	0
20/12/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00500	0.00400	0
20/12/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.69200	1.83800	0
20/12/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00500	0.00400	0
20/12/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.64300	1.78900	0
20/12/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00600	0.00500	10,000
20/12/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.71800	1.86400	4,850

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02600	0.02200	0
20/12/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.54500	1.69000	0
20/12/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00800	0.00600	0
20/12/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.49600	1.64100	0
20/12/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00900	0.00700	0
20/12/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.44700	1.59200	0
20/12/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.01000	0.00800	0
20/12/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.39900	1.54300	0
20/12/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01200	0.00900	0
20/12/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.36400	1.50800	0
20/12/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.01300	0.01000	0
20/12/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.35100	1.49400	0
20/12/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01400	0.01000	1,000
20/12/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.31600	1.45900	0
20/12/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.01500	0.01100	0
20/12/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.30300	1.44500	0
20/12/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.01600	0.01100	0
20/12/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.26800	1.41100	0
20/12/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.01700	0.01300	0
20/12/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.25500	1.39700	10,000
20/12/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.01800	0.01300	0
20/12/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.48600	1.61800	16,000
20/12/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.09700	0.07700	0
20/12/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.44500	1.57600	0
20/12/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.10600	0.08500	0
20/12/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.40500	1.53400	0
20/12/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.11600	0.09300	0
20/12/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.36500	1.49400	37,000
20/12/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.12600	0.10300	0
20/12/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.02100	1.15900	0
20/12/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.03400	0.02500	0
20/12/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.97600	1.11300	0
20/12/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.03900	0.02900	0
20/12/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.93100	1.06700	0
20/12/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.04400	0.03300	0
20/12/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.88700	1.02100	5,000
20/12/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.05000	0.03700	2,420
20/12/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.84500	0.97600	0
20/12/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.05800	0.04200	0
20/12/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.80400	0.93100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.06700	0.04700	13,860
20/12/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.25700	1.37100	0
20/12/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.27300	0.23300	0
20/12/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.22500	1.33800	0
20/12/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.29100	0.25000	0
20/12/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.19300	1.30500	0
20/12/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.30900	0.26700	0
20/12/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.65300	0.76700	0
20/12/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.11600	0.08300	0
20/12/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.61800	0.73000	0
20/12/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.13100	0.09600	0
20/12/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.25400	1.36000	0
20/12/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.42100	0.37400	0
20/12/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.22900	1.33100	0
20/12/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.44600	0.39500	0
20/12/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.27400	2.37600	200
20/12/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.61100	0.56900	0
20/12/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.49500	0.59200	0
20/12/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.20800	0.15800	4,620
20/12/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.15800	1.25300	0
20/12/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.52500	0.46700	180
20/12/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.44300	0.53200	0
20/12/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.25600	0.19800	0
20/12/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.41900	0.50500	0
20/12/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.28200	0.22100	0
20/12/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.39600	0.47900	4,620
20/12/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.30900	0.24500	0
20/12/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.37500	0.45500	0
20/12/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.33800	0.27100	0
20/12/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.35500	0.43100	0
20/12/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.36800	0.29700	250
20/12/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.33600	0.40900	4,850
20/12/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.39900	0.32500	0
20/12/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.08100	2.17300	0
20/12/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.86800	0.81600	0
20/12/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.06300	2.15300	0
20/12/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.90000	0.84600	0
20/12/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.04400	2.13300	0
20/12/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.93100	0.87600	0
20/12/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.65000	0.72900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.71100	0.63800	4,000
20/12/2011	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.45900	0.53600	0
20/12/2011	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.66700	0.59400	0
20/12/2011	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.24300	0.30000	366
20/12/2011	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.60600	0.51600	0
20/12/2011	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.42800	0.50100	0
20/12/2011	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.73600	0.65900	132
20/12/2011	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.58300	0.65800	0
20/12/2011	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.84400	0.76700	1,500
20/12/2011	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	1.23200	0.00000	0
20/12/2011	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.14500	0.00000	0
20/12/2011	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	1.21500	0.00000	0
20/12/2011	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.17800	0.00000	0
20/12/2011	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.17800	0.22200	100
20/12/2011	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.84100	0.73800	0
20/12/2011	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	1.19700	0.00000	0
20/12/2011	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.21000	0.00000	0
20/12/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.79200	0.86500	180
20/12/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.15900	1.07900	0
20/12/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.61700	2.71500	0
20/12/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.21800	1.17200	0
20/12/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.59900	2.69600	0
20/12/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.25000	1.20300	0
20/12/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.58100	2.67700	0
20/12/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.28200	1.23400	0
20/12/2011	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.44240	8.59180	0
20/12/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.88666	1.02080	0
20/12/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.04946	0.03660	0
20/12/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.84507	0.97554	0
20/12/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.05787	0.04134	0
20/12/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.80447	0.93080	0
20/12/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.06727	0.04660	0
20/12/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.41902	0.50481	80
20/12/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.28182	0.22061	0
20/12/2011	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.58755	0.67586	0
20/12/2011	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.44515	0.38406	0
20/12/2011	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.56738	0.65348	0
20/12/2011	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.47498	0.41168	0
20/12/2011	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.54803	0.63198	0
20/12/2011	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.50563	0.44018	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	£ / R On 17-September-12			Foreign Exchange Future	13.34170	13.46380	0
20/12/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.17000	2.28300	0
20/12/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01900	0.01700	0
20/12/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.07200	2.18500	0
20/12/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.02100	0.01900	768
20/12/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.97400	2.08600	0
20/12/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.02300	0.02000	0
20/12/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.73100	1.84200	0
20/12/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.03000	0.02600	0
20/12/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.68200	1.79300	0
20/12/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.03100	0.02700	0
20/12/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.63400	1.74500	0
20/12/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.03300	0.02900	0
20/12/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.58600	1.69600	0
20/12/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.03500	0.03000	0
20/12/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.53700	1.64800	0
20/12/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.03600	0.03200	0
20/12/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.39400	1.50300	0
20/12/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.04300	0.03700	0
20/12/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.56800	1.67400	0
20/12/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.16500	0.15300	0
20/12/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.52600	1.63200	0
20/12/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.17300	0.16100	0
20/12/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.48500	1.59000	0
20/12/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.18200	0.16900	0
20/12/2011	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	1.17200	1.27200	0
20/12/2011	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.07100	0.05600	9,000
20/12/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.13000	1.22900	0
20/12/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.07900	0.06300	768
20/12/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.89300	0.98500	0
20/12/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.14200	0.11900	0
20/12/2011	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.72300	0.80500	0
20/12/2011	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.22200	0.18900	3,000
20/12/2011	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.55700	0.62700	3,000
20/12/2011	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.35600	0.31100	0
20/12/2011	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.94200	0.00000	0
20/12/2011	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.00000	0.00000	0
20/12/2011	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.92300	0.00000	0
20/12/2011	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.03100	0.00000	0
20/12/2011	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.90500	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.06300	0.00000	0
20/12/2011	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.29900	0.34300	9,000
20/12/2011	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	0.79800	0.72700	0
20/12/2011	¥ / R On 18-June-12			Foreign Exchange Future	0.10900	0.11080	0
20/12/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02744	0.02923	0
20/12/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00004	0.00003	0
20/12/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01752	0.01930	0
20/12/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00012	0.00010	0
20/12/2011	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01298	0.01446	0
20/12/2011	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00198	0.00166	0
20/12/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00884	0.01023	0
20/12/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00144	0.00103	0
20/12/2011	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00740	0.00848	0
20/12/2011	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00640	0.00568	0
20/12/2011	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00431	0.00504	0
20/12/2011	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01331	0.01224	0
20/12/2011	€ / R On 13-December-13			Foreign Exchange Future	11.68640	11.49300	500
20/12/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.95600	2.06900	0
20/12/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01000	0.00900	0
20/12/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.90700	2.02000	0
20/12/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01100	0.01000	0
20/12/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.42100	1.53300	0
20/12/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02500	0.02300	0
20/12/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.18400	1.29400	0
20/12/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.03800	0.03400	0
20/12/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.09300	1.20100	0
20/12/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.04700	0.04100	0
20/12/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.96200	1.06600	0
20/12/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.06600	0.05600	0
20/12/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.92000	1.02300	0
20/12/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.07400	0.06300	0
20/12/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.87900	0.98000	0
20/12/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.08300	0.07000	0
20/12/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.79900	0.89700	0
20/12/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.10300	0.08700	0
20/12/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.76000	0.85700	0
20/12/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.11400	0.09700	10,200
20/12/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.98100	1.07000	0
20/12/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.23800	0.21100	0
20/12/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.94700	1.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.25400	0.22600	0
20/12/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.91400	1.00100	0
20/12/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.27100	0.24200	0
20/12/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.55600	0.63600	0
20/12/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.21000	0.17600	0
20/12/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.02800	1.10800	0
20/12/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.47200	0.43300	0
20/12/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.99900	1.07800	0
20/12/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.49300	0.45300	0
20/12/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.47100	0.54400	0
20/12/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.27500	0.23400	0
20/12/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.97000	1.04800	0
20/12/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.51400	0.47300	0
20/12/2011	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.44500	0.51600	0
20/12/2011	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.29900	0.25600	3,400
20/12/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.39700	0.46300	0
20/12/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.35100	0.30300	0
20/12/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.37400	0.43800	0
20/12/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.37800	0.32800	0
20/12/2011	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.35400	0.41400	3,400
20/12/2011	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.40800	0.35400	0
20/12/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.31800	0.37100	0
20/12/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.47200	0.41100	0
20/12/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.25500	0.30000	0
20/12/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.60900	0.54000	0
20/12/2011	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	1.42100	0.00000	0
20/12/2011	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.17800	0.00000	0
20/12/2011	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	1.40200	0.00000	0
20/12/2011	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.20900	0.00000	0
20/12/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.20600	0.24200	0
20/12/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.76000	0.68200	0
20/12/2011	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	1.38400	0.00000	0
20/12/2011	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.24100	0.00000	0
20/12/2011	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.18600	0.21800	10,200
20/12/2011	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	0.84000	0.75800	0
20/12/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.16000	0.18800	0
20/12/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.96400	0.87800	0
20/12/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.37780	9.38210	0
20/12/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.12300	2.15900	0
20/12/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.38500	1.42100	0
20/12/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01500	0.01400	0
20/12/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.33700	1.37300	0
20/12/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01700	0.01600	0
20/12/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.14700	1.18300	0
20/12/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.02700	0.02600	0
20/12/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.49900	2.50200	0
20/12/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37100	0.37000	0
20/12/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.45800	2.46100	0
20/12/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.38000	0.37900	0
20/12/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.41800	2.42100	0
20/12/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39000	0.38900	0
20/12/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.96300	0.99800	0
20/12/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.04300	0.04100	0
20/12/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.91800	0.95300	0
20/12/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.04800	0.04600	0
20/12/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.91400	0.94400	0
20/12/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.15500	0.14700	0
20/12/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.87800	0.90700	0
20/12/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.16900	0.16000	0
20/12/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.84200	0.87000	0
20/12/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.18300	0.17300	0
20/12/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.67200	0.70400	0
20/12/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.10200	0.09700	0
20/12/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.56200	0.59200	0
20/12/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.14200	0.13500	0
20/12/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.67900	0.70200	0
20/12/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.46800	0.45100	0
20/12/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.65500	0.67700	0
20/12/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.49400	0.47600	0
20/12/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.63100	0.65300	0
20/12/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.52000	0.50200	0
20/12/2011	CAD/ R On 18-June-12			Foreign Exchange Future	8.18870	8.27310	0
20/12/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.64300	0.71600	0
20/12/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.04400	0.03500	0
20/12/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.60100	0.67300	0
20/12/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.05200	0.04200	0
20/12/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.56000	0.63100	0
20/12/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.06100	0.05000	0
20/12/2011	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.40000	0.45500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.31100	0.28200	0
20/12/2011	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.37700	0.43100	0
20/12/2011	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.33800	0.30800	0
20/12/2011	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.35500	0.40700	0
20/12/2011	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.36600	0.33400	0
20/12/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.42410	0.49800	100,000
20/12/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.07630	0.04460	100,000
20/12/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.15780	0.17010	12,500
20/12/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.12300	0.13570	12,500
20/12/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.03460	0.01700	19,481
20/12/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.06000	0.04210	12,987
20/12/2011	CHF / R On 18-June-12			Foreign Exchange Future	9.14160	9.21730	0
20/12/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.60200	0.66100	0
20/12/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.14600	0.13300	0
20/12/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.57100	0.62700	0
20/12/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.16500	0.14900	0
20/12/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.54100	0.59400	0
20/12/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.18500	0.16600	0
20/12/2011	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.58600	0.68500	0
20/12/2011	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.49400	0.51800	0
20/12/2011	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.56600	0.66400	0
20/12/2011	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.52400	0.54700	0
20/12/2011	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.54700	0.64300	0
20/12/2011	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.55500	0.57600	0
20/12/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.44200	6.47480	0
20/12/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.41100	0.44000	0
20/12/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.21900	0.21500	0
20/12/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.24800	0.27300	0
20/12/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.12500	0.11700	0
20/12/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.24300	0.26700	0
20/12/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.13000	0.12100	0
20/12/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.23700	0.26000	0
20/12/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.13400	0.12400	0
20/12/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.38400	0.41200	0
20/12/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.24200	0.23700	0
20/12/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.35900	0.38600	0
20/12/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.26700	0.26100	0
20/12/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
20/12/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
20/12/2011	PULA / R On 19-March-12	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
20/12/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
20/12/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
20/12/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
20/12/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
20/12/2011	YUAN/R On 18-June-12			Foreign Exchange Future	1.32750	1.35340	0
20/12/2011	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.23500	0.25930	0
20/12/2011	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00750	0.00590	0
20/12/2011	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.19260	0.21560	0
20/12/2011	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01510	0.01220	0
20/12/2011	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.15470	0.17570	0
20/12/2011	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02720	0.02230	0
20/12/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08950	0.10880	0
20/12/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.02730	0.02120	0
21/12/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.57390	10.54950	0
21/12/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.26200	2.23900	0
21/12/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
21/12/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.21200	2.18900	0
21/12/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
21/12/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.16200	2.14000	0
21/12/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
21/12/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	2.01300	1.99000	0
21/12/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
21/12/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.96300	1.94100	0
21/12/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00300	0.00400	0
21/12/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.91300	1.89100	0
21/12/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00300	0.00400	0
21/12/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.86400	1.84100	0
21/12/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00400	0.00400	2,420
21/12/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.81400	1.79200	0
21/12/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00400	0.00500	0
21/12/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.76400	1.74200	0
21/12/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00400	0.00500	0
21/12/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.71500	1.69200	0
21/12/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00500	0.00500	0
21/12/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.66500	1.64300	0
21/12/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00500	0.00600	10,000
21/12/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.74000	1.71800	4,850
21/12/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02600	0.02600	0
21/12/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.56700	1.54500	0
21/12/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00700	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.51800	1.49600	0
21/12/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00800	0.00900	0
21/12/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.46900	1.44700	0
21/12/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.00900	0.01000	0
21/12/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.42100	1.39900	0
21/12/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01100	0.01200	0
21/12/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.38600	1.36400	0
21/12/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.01200	0.01300	0
21/12/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.37200	1.35100	0
21/12/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01200	0.01400	1,000
21/12/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.33700	1.31600	0
21/12/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.01300	0.01500	0
21/12/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.32400	1.30300	0
21/12/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.01400	0.01600	0
21/12/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.28900	1.26800	0
21/12/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.01500	0.01700	0
21/12/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.27600	1.25500	10,000
21/12/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.01600	0.01800	0
21/12/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.50400	1.48600	16,000
21/12/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.09300	0.09700	0
21/12/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.46300	1.44500	0
21/12/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.10200	0.10600	0
21/12/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.42300	1.40500	0
21/12/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.11200	0.11600	0
21/12/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.38300	1.36500	37,000
21/12/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.12200	0.12600	0
21/12/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.04100	1.02100	0
21/12/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.03100	0.03400	0
21/12/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.99500	0.97600	0
21/12/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.03500	0.03900	0
21/12/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.94900	0.93100	0
21/12/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.03900	0.04400	0
21/12/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.90400	0.88700	5,000
21/12/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.04400	0.05000	2,420
21/12/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.86200	0.84500	0
21/12/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.05200	0.05800	0
21/12/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.82100	0.80400	0
21/12/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.06100	0.06700	13,860
21/12/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.27100	1.25700	0
21/12/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.26300	0.27300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.23900	1.22500	0
21/12/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.28100	0.29100	0
21/12/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.20700	1.19300	0
21/12/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.29900	0.30900	0
21/12/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.66600	0.65300	0
21/12/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.10600	0.11600	0
21/12/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.63000	0.61800	0
21/12/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.12000	0.13100	0
21/12/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.26800	1.25400	0
21/12/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.41200	0.42100	0
21/12/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.24300	1.22900	0
21/12/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.43700	0.44600	0
21/12/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.29400	2.27400	200
21/12/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.60700	0.61100	0
21/12/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.50400	0.49500	0
21/12/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.19400	0.20800	4,620
21/12/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.17100	1.15800	0
21/12/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.51500	0.52500	180
21/12/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.45000	0.44300	0
21/12/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.24000	0.25600	0
21/12/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.42600	0.41900	0
21/12/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.26600	0.28200	0
21/12/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.40200	0.39600	4,620
21/12/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.29200	0.30900	0
21/12/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.38000	0.37500	0
21/12/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.32000	0.33800	0
21/12/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.35900	0.35500	0
21/12/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.34900	0.36800	250
21/12/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.34000	0.33600	4,850
21/12/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.38000	0.39900	0
21/12/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.10000	2.08100	0
21/12/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.86300	0.86800	0
21/12/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.08100	2.06300	0
21/12/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.89400	0.90000	0
21/12/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.06200	2.04400	0
21/12/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.92500	0.93100	0
21/12/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.65700	0.65000	0
21/12/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.69600	0.71100	4,000
21/12/2011	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.47000	0.45900	0
21/12/2011	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.65600	0.66700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.24400	0.24300	366
21/12/2011	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.58400	0.60600	0
21/12/2011	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.43900	0.42800	0
21/12/2011	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.72500	0.73600	132
21/12/2011	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.58900	0.58300	0
21/12/2011	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.82800	0.84400	1,500
21/12/2011	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	1.24400	1.23200	0
21/12/2011	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.13300	1.14500	0
21/12/2011	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	1.22600	1.21500	0
21/12/2011	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.16500	1.17800	0
21/12/2011	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.17900	0.17800	100
21/12/2011	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.81900	0.84100	0
21/12/2011	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	1.20800	1.19700	0
21/12/2011	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.19700	1.21000	0
21/12/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.79900	0.79200	180
21/12/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.14300	1.15900	0
21/12/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.63800	2.61700	0
21/12/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.21400	1.21800	0
21/12/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.61900	2.59900	0
21/12/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.24500	1.25000	0
21/12/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.60100	2.58100	0
21/12/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.27700	1.28200	0
21/12/2011	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.46450	8.44240	0
21/12/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.90431	0.88666	0
21/12/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.04431	0.04946	0
21/12/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.86207	0.84507	0
21/12/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.05207	0.05787	0
21/12/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.82077	0.80447	0
21/12/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.06077	0.06727	0
21/12/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.42581	0.41902	80
21/12/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.26581	0.28182	0
21/12/2011	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.60124	0.58755	0
21/12/2011	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.43674	0.44515	0
21/12/2011	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.58066	0.56738	0
21/12/2011	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.46616	0.47498	0
21/12/2011	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.56091	0.54803	0
21/12/2011	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.49641	0.50563	0
21/12/2011	£ / R On 17-September-12			Foreign Exchange Future	13.39250	13.34170	0
21/12/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.21800	2.17000	0
21/12/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01500	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.12000	2.07200	0
21/12/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.01700	0.02100	768
21/12/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	2.02200	1.97400	0
21/12/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.01900	0.02300	0
21/12/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.77700	1.73100	0
21/12/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.02400	0.03000	0
21/12/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.72900	1.68200	0
21/12/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.02600	0.03100	0
21/12/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.68000	1.63400	0
21/12/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.02700	0.03300	0
21/12/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.63200	1.58600	0
21/12/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.02900	0.03500	0
21/12/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.58300	1.53700	0
21/12/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.03000	0.03600	0
21/12/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.43900	1.39400	0
21/12/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.03600	0.04300	0
21/12/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.59900	1.56800	0
21/12/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.14500	0.16500	0
21/12/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.55600	1.52600	0
21/12/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.15200	0.17300	0
21/12/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.51400	1.48500	0
21/12/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.16000	0.18200	0
21/12/2011	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	1.21000	1.17200	0
21/12/2011	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.05700	0.07100	9,000
21/12/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.16700	1.13000	0
21/12/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.06400	0.07900	768
21/12/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.92100	0.89300	0
21/12/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.11800	0.14200	0
21/12/2011	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.74200	0.72300	0
21/12/2011	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.18900	0.22200	3,000
21/12/2011	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.56800	0.55700	3,000
21/12/2011	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.31500	0.35600	0
21/12/2011	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.96500	0.94200	0
21/12/2011	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	0.97300	1.00000	0
21/12/2011	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.94700	0.92300	0
21/12/2011	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.00500	1.03100	0
21/12/2011	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.92800	0.90500	0
21/12/2011	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.03600	1.06300	0
21/12/2011	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.30100	0.29900	9,000
21/12/2011	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	0.74800	0.79800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	¥ / R On 18-June-12			Foreign Exchange Future	0.10910	0.10900	0
21/12/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02763	0.02744	0
21/12/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00003	0.00004	0
21/12/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01771	0.01752	0
21/12/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00011	0.00012	0
21/12/2011	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01308	0.01298	0
21/12/2011	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00198	0.00198	0
21/12/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00896	0.00884	0
21/12/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00136	0.00144	0
21/12/2011	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00748	0.00740	0
21/12/2011	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00638	0.00640	0
21/12/2011	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00437	0.00431	0
21/12/2011	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01327	0.01331	0
21/12/2011	€ / R On 13-December-13			Foreign Exchange Future	11.66220	11.68640	500
21/12/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.92400	1.95600	0
21/12/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01000	0.01000	0
21/12/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.87500	1.90700	0
21/12/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01100	0.01100	0
21/12/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.38900	1.42100	0
21/12/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02500	0.02500	0
21/12/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.15300	1.18400	0
21/12/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.03900	0.03800	0
21/12/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.06300	1.09300	0
21/12/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.04900	0.04700	0
21/12/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.93300	0.96200	0
21/12/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.06900	0.06600	0
21/12/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.89000	0.92000	0
21/12/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.07600	0.07400	0
21/12/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.84900	0.87900	0
21/12/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.08500	0.08300	0
21/12/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.76800	0.79900	0
21/12/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.10400	0.10300	0
21/12/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.72900	0.76000	0
21/12/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.11500	0.11400	10,200
21/12/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.95300	0.98100	0
21/12/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.24100	0.23800	0
21/12/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.91900	0.94700	0
21/12/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.25700	0.25400	0
21/12/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.88700	0.91400	0
21/12/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.27500	0.27100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.52700	0.55600	0
21/12/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.21300	0.21000	0
21/12/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.97200	1.02800	0
21/12/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.44600	0.47200	0
21/12/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.94200	0.99900	0
21/12/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.46600	0.49300	0
21/12/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.44300	0.47100	0
21/12/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.27900	0.27500	0
21/12/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.91300	0.97000	0
21/12/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.48700	0.51400	0
21/12/2011	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.41700	0.44500	0
21/12/2011	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.30300	0.29900	3,400
21/12/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.36900	0.39700	0
21/12/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.35500	0.35100	0
21/12/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.34900	0.37400	0
21/12/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.38500	0.37800	0
21/12/2011	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.33000	0.35400	3,400
21/12/2011	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.41600	0.40800	0
21/12/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.29400	0.31800	0
21/12/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.48000	0.47200	0
21/12/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.23500	0.25500	0
21/12/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.62100	0.60900	0
21/12/2011	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	1.38100	1.42100	0
21/12/2011	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.16200	1.17800	0
21/12/2011	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	1.36300	1.40200	0
21/12/2011	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.19400	1.20900	0
21/12/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.18800	0.20600	0
21/12/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.77400	0.76000	0
21/12/2011	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	1.34600	1.38400	0
21/12/2011	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.22700	1.24100	0
21/12/2011	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.16900	0.18600	10,200
21/12/2011	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	0.85500	0.84000	0
21/12/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.14500	0.16000	0
21/12/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.98100	0.96400	0
21/12/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.41110	9.37780	0
21/12/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.13800	2.12300	0
21/12/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00300	0.00300	0
21/12/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.39900	1.38500	0
21/12/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01400	0.01500	0
21/12/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.35100	1.33700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01600	0.01700	0
21/12/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.16000	1.14700	0
21/12/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.02500	0.02700	0
21/12/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.52000	2.49900	0
21/12/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35900	0.37100	0
21/12/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.48000	2.45800	0
21/12/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.36900	0.38000	0
21/12/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.43900	2.41800	0
21/12/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37800	0.39000	0
21/12/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.97500	0.96300	0
21/12/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.04000	0.04300	0
21/12/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.93000	0.91800	0
21/12/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.04500	0.04800	0
21/12/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.92400	0.91400	0
21/12/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.15200	0.15500	0
21/12/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.88700	0.87800	0
21/12/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.16500	0.16900	0
21/12/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.85100	0.84200	0
21/12/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.17900	0.18300	0
21/12/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.68200	0.67200	0
21/12/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.09700	0.10200	0
21/12/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.57000	0.56200	0
21/12/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.13500	0.14200	0
21/12/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.68500	0.67900	0
21/12/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.46300	0.46800	0
21/12/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.66100	0.65500	0
21/12/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.48900	0.49400	0
21/12/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.63700	0.63100	0
21/12/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.51500	0.52000	0
21/12/2011	CAD/ R On 18-June-12			Foreign Exchange Future	8.19370	8.18870	0
21/12/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.64300	0.64300	0
21/12/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.03900	0.04400	0
21/12/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.60100	0.60100	0
21/12/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.04700	0.05200	0
21/12/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.55900	0.56000	0
21/12/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.05500	0.06100	0
21/12/2011	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.40400	0.40000	0
21/12/2011	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.31000	0.31100	0
21/12/2011	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.38100	0.37700	0
21/12/2011	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.33700	0.33800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.35900	0.35500	0
21/12/2011	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.36500	0.36600	0
21/12/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.43510	0.42410	100,000
21/12/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.07130	0.07630	100,000
21/12/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.16650	0.15780	12,500
21/12/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.12890	0.12300	12,500
21/12/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.02960	0.03460	19,481
21/12/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.05470	0.06000	12,987
21/12/2011	CHF / R On 18-June-12			Foreign Exchange Future	9.09630	9.14160	0
21/12/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.55200	0.60200	0
21/12/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.14100	0.14600	0
21/12/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.52100	0.57100	0
21/12/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.16000	0.16500	0
21/12/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.49200	0.54100	0
21/12/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.18100	0.18500	0
21/12/2011	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.57700	0.58600	0
21/12/2011	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.53100	0.49400	0
21/12/2011	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.55800	0.56600	0
21/12/2011	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.56200	0.52400	0
21/12/2011	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.53900	0.54700	0
21/12/2011	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.59300	0.55500	0
21/12/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.42490	6.44200	0
21/12/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.39900	0.41100	0
21/12/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.22400	0.21900	0
21/12/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.23600	0.24800	0
21/12/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.12800	0.12500	0
21/12/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.23000	0.24300	0
21/12/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.13200	0.13000	0
21/12/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.22500	0.23700	0
21/12/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.13700	0.13400	0
21/12/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.37200	0.38400	0
21/12/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.24700	0.24200	0
21/12/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.34700	0.35900	0
21/12/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.27200	0.26700	0
21/12/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
21/12/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
21/12/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
21/12/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
21/12/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
21/12/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
21/12/2011	YUAN/R On 18-June-12			Foreign Exchange Future	1.33230	1.32750	0
21/12/2011	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.23960	0.23500	0
21/12/2011	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00730	0.00750	0
21/12/2011	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.19710	0.19260	0
21/12/2011	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01480	0.01510	0
21/12/2011	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.15880	0.15470	0
21/12/2011	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02650	0.02720	0
21/12/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.09250	0.08950	0
21/12/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.02520	0.02730	0
<b>Futures Open Interest</b>							<b>634,212.00</b>
<b>Options Open Interest</b>							<b>245,776.00</b>
<b>Total</b>							<b>879,988.00</b>