



Currency Futures & Options Monthly Statistics

From: 01/12/2011 To: 01/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.10960	8.17640	221,517
01/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.76400	0.83000	0
01/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.71500	0.78100	0
01/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.81300	0.87900	0
01/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.36000	1.42700	500
01/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.22200	0.26600	0
01/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.86200	0.92900	5,560
01/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.96000	2.02600	0
01/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.11100	1.17700	0
01/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.61900	0.68300	11,280
01/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.66000	1.72600	0
01/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.71000	1.77600	0
01/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.86000	1.92600	0
01/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.19500	0.23600	0
01/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.16000	2.22600	0
01/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.66700	0.73200	0
01/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.41000	1.47700	0
01/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.31000	1.37700	200
01/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.28300	0.33200	0
01/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.43500	0.49500	0
01/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.26000	1.32700	560
01/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.81000	1.87600	0
01/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.76000	1.82600	0
01/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.11000	2.17600	0
01/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.35500	0.40800	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.52500	0.58800	0
01/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.51000	1.57700	0
01/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.26000	2.32600	0
01/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.31800	0.36900	0
01/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.91200	0.97800	12,300
01/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.56000	1.62700	0
01/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.08900	0.11400	0
01/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.13200	0.16400	0
01/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.01000	2.07600	0
01/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.96100	1.02800	0
01/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.21000	1.27700	0
01/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.01100	1.07800	0
01/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.46000	1.52700	0
01/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.91000	1.97600	0
01/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.10100	0.12900	0
01/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.61000	1.67700	0
01/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.16100	1.22700	0
01/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.48000	0.54100	0
01/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.07800	0.10200	0
01/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.11500	0.14500	0
01/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.39400	0.45000	0
01/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.03200	0.04600	0
01/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.04100	0.05700	0
01/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.06000	0.08000	12,500
01/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.06100	1.12700	0
01/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.17000	0.20900	11,340
01/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.06000	2.12600	0
01/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.25100	0.29800	12,579
01/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.57200	0.63500	0
01/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.15000	0.18500	1,620
01/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.02900	0.04100	19,273
01/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.01800	0.02700	8,333

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.84000	2.77400	0
01/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.79000	3.72400	0
01/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.19000	0.15900	400
01/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.01200	0.00900	0
01/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.09100	0.07200	0
01/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.16000	0.13300	0
01/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.90800	0.85100	0
01/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.45000	0.40400	0
01/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.58100	0.53100	0
01/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.67200	0.62000	0
01/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.71900	0.66500	0
01/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.03400	0.02400	0
01/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.25500	0.21900	100
01/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.36800	0.32600	0
01/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02000	0.01500	0
01/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.29100	0.25300	0
01/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00100	0.00200	1,000
01/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00100	0.00200	0
01/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.22200	0.18800	0
01/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.32900	0.28800	0
01/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00000	0.00100	560
01/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.05800	0.04300	0
01/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	5,000
01/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.01500	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.04500	0.03200	5,688
01/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.02500	0.01900	0
01/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.07300	0.05600	560
01/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	16,340
01/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00700	0.00600	0
01/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.13500	0.11000	10,750
01/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00200	0.00300	800
01/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00000	5,000
01/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00900	0.00700	12,000
01/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.11200	0.09000	0
01/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00300	0.00300	3,780
01/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00500	0.00500	1,000
01/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00400	0.00400	0
01/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.21530	8.28300	44,106
01/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.21300	1.27500	0
01/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.16800	1.22900	0
01/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.25900	1.32100	0
01/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.24600	1.30800	0
01/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.11100	1.17100	30,100
01/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.02400	1.08300	0
01/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.43300	1.49600	0
01/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.06800	1.12700	0
01/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.48000	1.54400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.78700	0.83800	0
01/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.54100	0.58200	0
01/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.89900	0.95500	0
01/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.39200	0.42600	0
01/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.52800	1.59300	0
01/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.37400	0.40700	0
01/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.38500	1.44900	0
01/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.51700	0.55600	5,000
01/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.15600	1.21600	10,000
01/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.57600	1.64100	0
01/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.86100	0.91400	0
01/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.43000	0.46500	0
01/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.59400	0.63800	0
01/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.20100	1.26200	0
01/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.62400	1.69100	0
01/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.62200	0.66800	0
01/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.49400	0.53200	0
01/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.56700	0.60800	0
01/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.45000	0.48600	0
01/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.94000	0.99700	0
01/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.98200	1.03900	0
01/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.33900	1.40200	0
01/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.68400	0.73300	0
01/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.47100	0.50900	0
01/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.82300	0.87500	5,000
01/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.25100	0.27500	3
01/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.21200	0.23300	100
01/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.29800	0.32700	0
01/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.28600	0.31300	0
01/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.82200	1.88900	0
01/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.07000	2.13700	0
01/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.75200	0.80200	0
01/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.41100	0.44500	0
01/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.02000	2.08800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.29200	1.35500	0
01/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.65300	0.70000	0
01/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.35800	0.38900	0
01/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.77200	1.83900	0
01/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.71700	0.76700	0
01/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.67300	1.74000	0
01/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.72200	1.79000	0
01/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.87100	1.93900	0
01/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.12000	2.18700	0
01/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.34200	0.37300	0
01/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.32700	0.35600	0
01/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.61200	0.57300	190
01/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.57700	0.54000	0
01/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
01/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00700	0.00700	2,420
01/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00800	0.00700	0
01/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.15200	0.13400	0
01/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00700	0.00600	0
01/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.54300	0.50600	0
01/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.18800	0.16700	0
01/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.02700	0.02200	0
01/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00500	0.00500	0
01/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.44600	0.41200	0
01/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.13700	0.11900	0
01/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00700	0.00600	0
01/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.72100	0.68000	176
01/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.68300	0.64400	0
01/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.83600	0.79200	0
01/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.99700	0.95000	0
01/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.10800	0.09200	2,420
01/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.35600	0.32600	0
01/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.16900	0.15000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.02400	0.01900	0
01/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.06700	0.05600	0
01/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.07500	0.06400	0
01/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.38500	0.35300	0
01/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.25200	0.22500	0
01/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.32900	0.29900	0
01/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.20700	0.18500	0
01/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00900	0.00800	0
01/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.03600	0.02900	0
01/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.22900	0.20500	0
01/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.41500	0.38200	0
01/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.09600	0.08100	0
01/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.01100	0.00800	0
01/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.04100	0.03300	0
01/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.30200	0.27300	7,051
01/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.02000	0.01600	0
01/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.50900	0.47400	0
01/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.01300	0.01000	10,000
01/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.47700	0.44300	0
01/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.08400	0.07200	0
01/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.27600	0.24900	0
01/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.12200	0.10500	0
01/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.01500	0.01100	0
01/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.05300	0.04400	0
01/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.01800	0.01300	0
01/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.05900	0.05000	0
01/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.04600	0.03800	0
01/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.03100	0.02500	1,000
01/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.03000	0.02400	0
01/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.03900	0.03200	0
01/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.03400	0.02800	0
01/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.31480	8.38190	22,412
01/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.18500	1.23800	0
01/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.14600	1.19900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.22500	1.27900	0
01/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.67000	0.70500	0
01/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.44500	0.47200	0
01/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.61000	1.66900	4,850
01/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.52100	0.55000	0
01/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.47400	0.50100	0
01/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.80900	0.76900	0
01/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.70600	0.66800	200
01/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.88000	0.84000	132
01/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.45500	0.42300	132
01/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.04500	0.03700	0
01/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.11000	0.09700	0
01/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.13100	0.11700	0
01/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.12000	0.10600	0
01/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.41110	8.47660	1,325
01/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.36200	1.41300	0
01/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.58800	0.61500	0
01/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.65000	0.68000	0
01/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.48500	0.50900	5,500
01/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.32500	1.37500	0
01/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.40000	1.45100	16,000
01/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.28800	1.33800	37,000
01/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.50800	0.53300	360
01/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.92500	0.96300	0
01/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.41400	0.38600	360
01/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.19700	1.15600	0
01/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.13900	0.12400	0
01/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.17700	0.16100	0
01/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.16400	0.14800	0
01/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.97700	0.93800	1,500
01/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.83900	0.80300	4,000
01/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.27400	1.23200	0
01/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.15100	0.13600	0
01/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.50200	8.56560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.18000	1.21500	0
01/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.15400	1.18800	0
01/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.20600	1.24400	0
01/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.65200	0.68000	540
01/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.03600	1.06700	300
01/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.25000	1.21400	0
01/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.35400	0.32800	0
01/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.53400	0.50100	540
01/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.40200	0.37200	0
01/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.37800	0.34900	0
01/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.58240	8.64610	0
01/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.19400	1.22900	0
01/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.17200	1.20700	0
01/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.21600	1.25200	0
01/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.78300	0.81600	180
01/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.13100	1.16500	0
01/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.64900	0.61900	180
01/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.53400	0.50600	0
01/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.30100	1.27000	0
01/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.59000	0.56100	0
01/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.56200	0.53300	0
01/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.32660	9.38920	0
01/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.91400	1.96600	0
01/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.10800	2.15700	200
01/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.89500	1.94700	0
01/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.93300	1.98600	0
01/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.05600	1.04700	0
01/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.78100	0.76800	0
01/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.11800	1.10800	0
01/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.08700	1.07700	0
01/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.41710	10.47970	0
01/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.60400	2.65500	0
01/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.58700	2.63700	0
01/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.62200	2.67300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.35500	1.34300	0
01/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.42000	1.40700	0
01/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.38700	1.37500	0
01/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.10960	8.17640	200
01/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.11070	1.17725	0
01/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.06091	1.12743	0
01/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.16052	1.22710	0
01/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00092	0.00070	0
01/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00131	0.00103	0
01/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00110	0.00085	0
01/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.21530	8.28300	627
01/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.78690	0.83812	0
01/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.75165	0.80192	0
01/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.82324	0.87541	0
01/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.43008	0.46524	80
01/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.10794	0.09241	0
01/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.41478	0.38224	0
01/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.13635	0.11892	0
01/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.12160	0.10512	0
01/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.74880	12.87420	13,361
01/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.10600	1.23000	0
01/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.05700	1.18100	0
01/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.15500	1.28000	0
01/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.58000	0.69600	0
01/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.45100	1.57600	0
01/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.86100	0.98500	0
01/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.00800	1.13200	0
01/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.24900	2.37400	0
01/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.04900	2.17400	0
01/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00900	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.01200	0.01100	0
01/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.03100	0.02200	0
01/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00600	0.00600	0
01/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00800	0.00700	0
01/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00700	0.00600	0
01/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.90360	13.03080	3,278
01/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.51700	1.64800	0
01/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.47000	1.60200	0
01/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.56400	1.69500	0
01/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.42400	1.55600	0
01/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.13800	1.25400	0
01/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.94300	2.07200	0
01/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.21500	1.33400	0
01/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.86300	0.96600	0
01/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.61100	1.74100	0
01/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.03900	2.16800	0
01/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.29500	1.41900	0
01/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.06500	1.17800	0
01/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.84800	1.97700	0
01/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.04400	0.04600	0
01/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.16100	0.14700	768
01/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.09100	0.08800	0
01/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.03500	0.03700	0
01/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.05700	0.06000	0
01/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.25900	0.23500	0
01/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.11100	0.10300	0
01/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.03900	0.04100	768
01/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.13400	0.12300	0
01/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.07000	0.07500	0
01/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.06000	0.06400	0
01/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.06600	0.07100	0
01/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.06300	0.06700	0
01/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.04730	13.17490	2,853

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.45300	1.55500	0
01/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.48800	1.59400	0
01/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.41900	1.51700	0
01/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.27200	0.24200	0
01/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.24100	0.21900	0
01/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.25600	0.23000	0
01/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10440	0.10550	5,998
01/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02440	0.02550	0
01/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01441	0.01551	0
01/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03440	0.03550	0
01/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00001	0.00001	0
01/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10600	0.10710	31
01/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01640	0.01743	0
01/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00859	0.00941	0
01/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02607	0.02717	0
01/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00007	0.00007	0
01/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00259	0.00231	0
01/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00040	0.00033	0
01/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.93610	11.02300	21,104
01/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.13800	1.22400	0
01/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.08800	1.17500	0
01/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.18800	1.27400	0
01/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.94000	1.02600	0
01/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.38700	1.47300	0
01/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.63600	1.72300	0
01/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.53600	1.62300	0
01/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.01200	0.02300	0
01/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.98900	1.07500	0
01/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.02000	0.03500	0
01/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.43700	1.52300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.13400	0.17800	8,220
01/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.69400	0.77800	0
01/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.01700	0.03000	0
01/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.59700	0.68000	0
01/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.89000	0.97600	0
01/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.33700	1.42300	0
01/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.07300	0.10500	0
01/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.79200	0.87700	0
01/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.84100	0.92600	0
01/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.64500	0.72900	2,740
01/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.15400	0.20400	0
01/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00700	0.01500	0
01/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.16800	0.13100	0
01/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.97100	0.89200	0
01/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00500	0.00300	2,740
01/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.00900	0.00600	0
01/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00600	0.00400	0
01/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.33700	0.28200	0
01/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00400	0.00300	0
01/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.01100	0.00700	0
01/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.73100	0.65700	0
01/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.00800	0.00500	0
01/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.19800	0.15500	0
01/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00100	0.00000	8,220
01/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.68400	0.61200	0
01/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00300	0.00200	0
01/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.82600	0.75000	0
01/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00100	0.00000	0
01/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00400	0.00300	0
01/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00200	0.00100	0
01/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00200	0.00100	0
01/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.08600	11.18180	15,664
01/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.08500	1.16400	0
01/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.04500	1.12200	0
01/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.12600	1.20700	0
01/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.05100	2.14500	0
01/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.96600	1.04200	0
01/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.34500	1.43200	0
01/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.10000	2.19400	0
01/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.25500	1.34100	0
01/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.71800	0.78400	0
01/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.63000	0.69000	0
01/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.92800	1.00300	0
01/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.46000	0.51100	0
01/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.32300	0.36300	0
01/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.55200	0.60800	0
01/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.26000	0.29500	0
01/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.52800	0.58200	0
01/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.57400	1.66400	0
01/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.38500	0.43000	0
01/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.59900	0.54800	0
01/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.03800	0.03200	0
01/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.39200	0.35000	0
01/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.92400	0.86300	0
01/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.36600	0.32600	0
01/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.73700	0.68100	0
01/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.47400	0.42900	0
01/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.14200	0.12100	0
01/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.29400	0.25800	0
01/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.23200	0.20200	0
01/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06900	0.05900	0
01/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01400	0.01200	0
01/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.05900	0.05000	0
01/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.13000	0.11000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01500	0.01300	0
01/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09000	0.07500	0
01/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.10900	0.09000	0
01/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.09900	0.08200	0
01/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.22530	11.32700	13,749
01/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.10000	1.17500	0
01/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.06700	1.14100	0
01/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.13400	1.21000	0
01/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.25900	0.23300	0
01/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.29200	0.26400	0
01/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.27500	0.24800	0
01/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.35950	11.46510	200
01/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.14300	1.21500	0
01/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.11300	1.18400	0
01/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.17300	1.24600	0
01/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.48900	0.45600	0
01/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.52900	0.49400	0
01/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.50900	0.47500	0
01/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.29080	8.39540	9,692
01/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.64100	1.74600	0
01/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.59100	1.69600	0
01/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.69100	1.79600	0
01/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.79600	0.89900	0
01/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.99300	1.09700	0
01/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.31310	8.41760	21,693
01/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.10800	1.21000	0
01/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.06300	1.16500	0
01/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.15300	1.25600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.97600	1.07700	0
01/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.38500	1.48800	0
01/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.69700	0.79100	0
01/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.93300	1.03400	0
01/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.33800	1.44100	0
01/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.59100	0.68100	0
01/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.11800	2.22200	0
01/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.17800	0.16300	0
01/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.02500	0.02300	0
01/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.07000	0.06600	0
01/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.13400	0.12300	0
01/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.02200	0.02000	0
01/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.06300	0.05900	0
01/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.04000	0.03800	0
01/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.05000	0.04700	0
01/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.04500	0.04200	0
01/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.34800	8.45070	6,113
01/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.88600	0.97900	0
01/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.92100	1.01500	0
01/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.85100	0.94300	0
01/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.20300	0.19200	0
01/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.17300	0.16400	0
01/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.18800	0.17800	0
01/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.38410	8.48460	2,098
01/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.65900	0.73100	0
01/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.63600	0.70600	0
01/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.68300	0.75600	0
01/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.48500	0.45800	0
01/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.53800	0.50800	0
01/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.51100	0.48300	0
01/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.36330	9.54510	0
01/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.44400	2.60800	0
01/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.40400	2.56700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.48500	2.64900	0
01/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37200	0.35400	0
01/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.39100	0.37200	0
01/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.38100	0.36300	0
01/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.97660	8.05440	10
01/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.72800	0.80600	0
01/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.67800	0.75600	0
01/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.77800	0.85500	0
01/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.33900	0.41100	0
01/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.17700	1.25400	0
01/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.38500	0.46000	0
01/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.12700	1.20400	0
01/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.57900	0.65700	0
01/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.53000	0.60700	0
01/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.07700	1.15400	0
01/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00300	0.00300	0
01/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00200	0.00300	0
01/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00800	0.00600	0
01/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01200	0.00700	0
01/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00100	0.00200	0
01/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00100	0.00200	0
01/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.06360	8.14150	0
01/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.60500	0.67000	0
01/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.64400	0.71000	0
01/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.56800	0.63200	0
01/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.10400	0.09100	0
01/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.08000	0.06900	0
01/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.09100	0.07900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.15860	0.17320	12,659
01/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.12280	0.14490	18,519
01/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.12600	0.10510	12,423
01/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.39950	0.42810	100,000
01/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.11100	0.09710	100,000
01/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.15140	0.12580	12,346
01/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.14520	0.16840	18,750
01/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.09850	0.10640	12,500
01/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.08530	0.08990	12,500
01/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.06370	0.05450	19,481
01/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.08700	0.07700	12,987
01/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.91200	8.98170	220
01/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.62100	0.69000	0
01/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.57300	0.64200	0
01/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.67000	0.73900	0
01/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.43400	0.50000	0
01/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.76700	0.83700	0
01/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.01400	1.08300	0
01/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.39200	0.45400	0
01/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.16700	0.21100	0
01/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.04200	0.06100	0
01/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.08400	0.11300	0
01/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.47700	0.54700	0
01/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.91500	0.98400	0
01/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.16300	1.23200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.21800	0.26800	0
01/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.26200	1.33200	0
01/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.28000	0.33500	0
01/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.14600	0.18600	0
01/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.35200	0.41200	0
01/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.03600	0.05400	0
01/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.07300	0.10000	0
01/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.36100	0.31800	0
01/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.57400	0.52200	0
01/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.04000	0.03000	0
01/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.18400	0.15400	0
01/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.06800	0.05300	0
01/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.10600	0.08600	0
01/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00300	0.00200	0
01/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.01500	0.01500	0
01/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.32200	0.28100	0
01/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.53000	0.47900	0
01/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.15500	0.12900	0
01/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.03000	0.02200	0
01/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00200	0.00100	0
01/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00500	0.00500	0
01/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.02200	0.01800	0
01/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00800	0.00700	0
01/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.01100	0.01000	0
01/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.00900	0.00800	0
01/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.04590	9.12250	0
01/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.66900	0.72400	0
01/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.70000	0.75700	0
01/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.64000	0.69300	0
01/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.24400	0.22100	0
01/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.20400	0.18500	0
01/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.22300	0.20200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.31430	6.37750	0
01/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.12500	0.16400	0
01/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.13100	0.17100	0
01/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.12000	0.15800	0
01/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.08100	0.05500	0
01/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.07200	0.04800	0
01/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.07600	0.05100	0
01/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.36580	6.42910	0
01/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.27100	0.31100	0
01/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.26600	0.30500	0
01/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.27600	0.31600	0
01/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.18400	0.16100	0
01/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.19400	0.17000	0
01/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.18900	0.16600	0
01/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.40670	6.47030	0
01/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.40400	0.44100	0
01/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.37900	0.41500	0
01/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.42900	0.46800	0
01/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.27200	0.24800	0
01/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.32200	0.29500	0
01/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.29700	0.27100	0
01/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
01/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
01/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
01/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
01/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
01/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,177.32000	16,310.44000	0
01/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.27330	1.28210	0
01/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.17350	0.18240	0
01/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.12420	0.13290	0
01/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.22340	0.23220	0
01/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00010	0.00010	0
01/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00090	0.00080	0
01/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00020	0.00030	0
01/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.29020	1.29910	0
01/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11650	0.12310	0
01/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08600	0.09160	0
01/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15350	0.16080	0
01/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.01330	0.01170	0
01/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.04580	0.04250	0
01/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02630	0.02400	0
Future Open Interest							738,416.00
Option Open Interest							328,993.00
Grand Total							1,067,409.00