



Currency Futures & Options Weekly Statistics

From: 14/11/2011 To: 17/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.30100	10.21310	0
14/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.16500	2.07800	0
14/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.06500	1.97800	0
14/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.01500	1.92800	0
14/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.96500	1.87800	0
14/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.02100	1.93400	0
14/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00600	0.00700	0
14/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.97100	1.88500	0
14/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00600	0.00800	0
14/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.92200	1.83600	0
14/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00700	0.00900	0
14/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.76500	1.67800	0
14/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.71500	1.62800	0
14/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.77500	1.68900	0
14/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.01000	0.01200	0
14/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.72600	1.64100	0
14/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.01100	0.01400	0
14/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.67700	1.59300	0
14/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.01200	0.01600	0
14/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.62800	1.54500	0
14/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.01300	0.01800	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.58000	1.49700	0
14/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.01500	0.02000	0
14/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.53300	1.45000	0
14/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.01800	0.02300	0
14/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.48500	1.40400	0
14/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.02000	0.02700	0
14/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.43800	1.35700	0
14/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.02300	0.03000	10,000
14/11/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.39100	1.31100	0
14/11/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.02600	0.03400	0
14/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.34500	1.26600	0
14/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.03000	0.03900	0
14/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.29900	1.22000	0
14/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.03400	0.04300	0
14/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.25300	1.17600	0
14/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.03800	0.04900	0
14/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.20800	1.13200	0
14/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.04300	0.05500	0
14/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.17600	1.10000	0
14/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.04700	0.05900	0
14/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.16300	1.08800	0
14/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.04800	0.06100	1,000
14/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.13100	1.05700	0
14/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.05200	0.06600	0
14/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.11900	1.04500	0
14/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.05400	0.06800	0
14/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.08800	1.01400	0
14/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.05900	0.07300	0
14/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.07500	1.00300	10,000
14/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.06000	0.07600	0
14/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.31500	1.24500	16,000
14/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.16400	0.18600	0
14/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.27800	1.20900	0
14/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.17700	0.20000	0
14/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.24200	1.17400	0
14/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.19100	0.21500	0
14/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.20600	1.14000	37,000
14/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.20500	0.23100	0
14/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.87000	0.80900	0
14/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.10500	0.13200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.83300	0.77500	0
14/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.11800	0.14800	0
14/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.79700	0.74100	0
14/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.13200	0.16400	0
14/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.76300	0.70800	5,000
14/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.14800	0.18100	2,420
14/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.72900	0.67700	0
14/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.16400	0.20000	0
14/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.69600	0.64600	0
14/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.18100	0.21900	0
14/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.12700	1.07300	0
14/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.39100	0.43000	0
14/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.10200	1.04900	0
14/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.41600	0.45600	0
14/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.07800	1.02500	0
14/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.44200	0.48200	0
14/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.58200	0.54400	0
14/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.26700	0.31700	0
14/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.55700	0.52100	0
14/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.29200	0.34400	0
14/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.14400	1.09600	0
14/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.57600	0.62000	0
14/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.12300	1.07600	0
14/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.60500	0.65000	0
14/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.03300	1.98600	200
14/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.82300	0.86300	0
14/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.46800	0.43900	0
14/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.40300	0.46200	0
14/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.06300	1.01600	0
14/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.69500	0.74000	180
14/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.42900	0.40300	0
14/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.46400	0.52600	0
14/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.41100	0.38600	0
14/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.49600	0.55900	0
14/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.39300	0.37000	0
14/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.52800	0.59300	0
14/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.37700	0.35500	0
14/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.56200	0.62800	0
14/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.36100	0.34000	0
14/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.59600	0.66300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.34600	0.32600	0
14/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.63100	0.69900	0
14/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.86300	1.81700	0
14/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.10300	1.14400	0
14/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.84500	1.80000	0
14/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.13500	1.17700	0
14/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.82600	1.78200	0
14/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.16600	1.20900	0
14/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.61100	0.57600	0
14/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.91000	0.96700	4,000
14/11/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.07900	0.07500	0
14/11/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.71400	0.79700	0
14/11/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.06800	0.06500	0
14/11/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.80300	0.88700	0
14/11/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.25000	0.23800	3
14/11/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.93500	1.01100	0
14/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.73800	0.70200	180
14/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.37000	1.42600	0
14/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.56000	2.51000	0
14/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.40900	1.44700	0
14/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.54300	2.49300	0
14/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44200	1.48000	0
14/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.52600	2.47300	0
14/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.47500	1.51000	0
14/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00300	0.00300	0
14/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.93800	3.02500	0
14/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.88500	3.97200	0
14/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.11530	8.02710	422
14/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.06861	0.98378	0
14/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00351	0.00588	0
14/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.01929	0.93490	0
14/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00419	0.00700	0
14/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.97012	0.88623	0
14/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00502	0.00833	0
14/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.76250	0.70832	0
14/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.14720	0.18122	0
14/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.72895	0.67678	0
14/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.16365	0.19968	0
14/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.69649	0.64632	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.18119	0.21922	0
14/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.41073	0.38600	80
14/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.49543	0.55890	0
14/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.03810	12.95380	2,832
14/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.25600	2.17500	0
14/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00200	0.00300	0
14/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.05700	1.97600	0
14/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00300	0.00400	0
14/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.05000	1.97500	0
14/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.04800	0.05600	0
14/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.95500	1.88100	0
14/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.05300	0.06200	768
14/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.86100	1.78800	0
14/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.05900	0.06900	0
14/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.46300	1.38500	0
14/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00900	0.01300	0
14/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.62800	1.55800	0
14/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.07600	0.08900	0
14/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.58200	1.51300	0
14/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.08000	0.09400	0
14/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.53700	1.46800	0
14/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.08500	0.09900	0
14/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.49100	1.42300	0
14/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.08900	0.10400	0
14/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.44600	1.38300	0
14/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.09400	0.11400	0
14/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.17000	1.09500	0
14/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.01600	0.02300	0
14/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.12200	1.04800	0
14/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.01800	0.02600	0
14/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.32100	1.26700	0
14/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.11900	0.14800	0
14/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.02600	0.95300	0
14/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.02200	0.03100	0
14/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.50500	1.45200	0
14/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.26700	0.29800	0
14/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.47200	1.41900	0
14/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.28400	0.31500	0
14/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.43800	1.38600	0
14/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.30000	0.33200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.09800	1.05300	0
14/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.19600	0.23400	768
14/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.62100	0.57100	0
14/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.06700	0.09900	0
14/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.90300	0.87100	0
14/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.30100	0.35200	0
14/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10570	0.10430	6
14/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03410	0.03280	0
14/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02575	0.02436	0
14/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00005	0.00006	0
14/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01620	0.01501	0
14/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00050	0.00071	0
14/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00863	0.00793	0
14/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00293	0.00363	0
14/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.33160	11.25580	250
14/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.08200	2.01500	0
14/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01600	0.02100	0
14/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.03400	1.96700	0
14/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01800	0.02300	0
14/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.62400	1.55500	0
14/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00100	0.00200	0
14/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.52500	1.45600	0
14/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00200	0.00300	0
14/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.42500	1.35700	0
14/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00200	0.00400	8,220
14/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.56000	1.50100	0
14/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.04400	0.05700	0
14/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.32600	1.25800	0
14/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00300	0.00500	0
14/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.17700	1.11000	0
14/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00400	0.00700	0
14/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.33200	1.27900	0
14/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.06600	0.08500	0
14/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.07900	1.01400	0
14/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00600	0.01100	0
14/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.24400	1.19400	0
14/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.07800	0.10000	0
14/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.98200	0.91900	0
14/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00900	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.93400	0.87200	0
14/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.01100	0.01900	0
14/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.11900	1.07500	0
14/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.10300	0.13100	0
14/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.07900	1.03700	0
14/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.11300	0.14300	0
14/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.04000	0.99900	0
14/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.12400	0.15500	0
14/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.96400	0.92700	0
14/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.14800	0.18300	0
14/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.92700	0.89100	0
14/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.16100	0.19700	0
14/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.11400	1.07800	0
14/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.26400	0.30100	0
14/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.08100	1.04600	0
14/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.28100	0.31900	0
14/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.04900	1.01500	0
14/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.29900	0.33800	0
14/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.72900	0.70500	0
14/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.26300	0.31100	0
14/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.10000	1.09100	0
14/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.44400	0.51100	0
14/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.10800	1.06200	0
14/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.50200	0.53200	0
14/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.64700	0.62700	0
14/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.33100	0.38300	0
14/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.07800	1.03400	0
14/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.52200	0.55400	0
14/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.57400	0.55700	0
14/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.40800	0.46300	0
14/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.55100	0.53500	0
14/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.43500	0.49100	0
14/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.21400	0.20900	8,220
14/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.29100	0.35600	0
14/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.48900	0.47600	0
14/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.52300	0.58200	0
14/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.15100	0.15100	0
14/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.42800	0.49800	0
14/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.41900	0.40800	0
14/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.65300	0.71400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.35900	0.35000	0
14/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.79300	0.85600	0
14/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.07700	0.07900	0
14/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.75400	0.82600	0
14/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.07100	0.07300	0
14/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.79800	0.87000	0
14/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.29900	0.29100	0
14/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.98300	1.04700	0
14/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.04900	0.05000	0
14/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	1.02600	1.09700	0
14/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.20750	9.13710	0
14/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.97800	1.90000	0
14/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00800	0.00900	0
14/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.55100	1.47000	0
14/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
14/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.50200	1.42100	0
14/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
14/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.45200	1.37000	0
14/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00200	0.00200	0
14/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.25800	1.19000	0
14/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.03800	0.04900	0
14/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.21300	1.14700	0
14/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.04300	0.05600	0
14/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.03700	0.97800	0
14/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.06700	0.08700	0
14/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.34400	2.28400	0
14/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.38700	0.39700	0
14/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.30400	2.24400	0
14/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.39700	0.40700	0
14/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.26400	2.21000	0
14/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.40700	0.42300	0
14/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.87200	0.82100	0
14/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.10200	0.13000	0
14/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.83300	0.78400	0
14/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.11300	0.14300	0
14/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.67400	0.61100	0
14/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.02400	0.04300	0
14/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.82700	0.79100	0
14/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.22400	0.26900	0
14/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.79400	0.76000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.24100	0.28800	0
14/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.76200	0.72900	0
14/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.25900	0.30700	0
14/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.61600	0.58000	0
14/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.19600	0.23900	0
14/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.52400	0.49400	0
14/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.25400	0.30300	0
14/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.94970	7.87920	0
14/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.06700	0.99700	0
14/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00100	0.00200	0
14/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.01700	0.94800	0
14/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00100	0.00300	0
14/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.96800	0.89800	0
14/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00200	0.00300	0
14/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.67300	0.60800	0
14/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00700	0.01300	0
14/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.62600	0.56100	0
14/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.01000	0.01600	0
14/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.57900	0.51600	0
14/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.01300	0.02100	0
14/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.48700	0.42800	0
14/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.02100	0.03300	0
14/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.44300	0.38700	0
14/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.02700	0.04200	0
14/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.56800	0.52500	0
14/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.11800	0.14600	0
14/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.53200	0.49300	0
14/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.13200	0.16400	0
14/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.49900	0.46300	0
14/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.14900	0.18400	0
14/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.28700	0.24500	0
14/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.07100	0.10000	0
14/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.10590	0.08600	12,659
14/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.09930	0.08170	18,519
14/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.18690	0.17590	12,423
14/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.36990	0.34520	100,000
14/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.13850	0.16200	100,000
14/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.21500	0.23360	12,346
14/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.10360	0.10670	18,750
14/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.07710	0.06610	12,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.06810	0.05890	12,500
14/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.08290	0.09220	19,481
14/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.10890	0.12100	12,987
14/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	8.97520	8.91300	0
14/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.20000	1.13900	0
14/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00500	0.00500	0
14/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.10100	1.04000	0
14/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00600	0.00600	0
14/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.95300	0.89300	0
14/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00800	0.00900	0
14/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.85700	0.79900	0
14/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.01200	0.01500	0
14/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.72100	0.66400	0
14/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.02600	0.03000	0
14/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.63600	0.58000	0
14/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.04100	0.04600	0
14/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.59500	0.53900	0
14/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.05000	0.05500	0
14/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.55500	0.50000	0
14/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.06000	0.06600	0
14/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.48200	0.43100	0
14/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.08700	0.09700	0
14/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.44800	0.39800	0
14/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.10300	0.11400	0
14/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.69400	0.66700	0
14/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.26900	0.30400	0
14/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.66700	0.64100	0
14/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.29200	0.32800	0
14/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.64100	0.61600	0
14/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.31600	0.35300	0
14/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.32900	0.28800	0
14/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.18400	0.20400	0
14/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.28000	0.24300	0
14/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.23500	0.25900	0
14/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.23800	0.20600	0
14/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.29300	0.32200	0
14/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.22000	0.19000	0
14/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.32500	0.35600	0
14/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.15900	0.13600	0
14/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.46400	0.50200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.14700	0.12500	0
14/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.50200	0.54100	0
14/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.10600	0.08900	0
14/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.66100	0.70500	0
14/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.09800	0.08200	0
14/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.70300	0.74800	0
14/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
14/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
14/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
14/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
14/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
14/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
14/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
14/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
14/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,098.92000	15,963.77000	0
14/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.27760	1.26670	0
14/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.21160	0.20080	0
14/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00050	0.00070	0
14/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.16230	0.15200	0
14/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00120	0.00190	0
14/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.14460	0.13750	0
14/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.01700	0.02080	0
14/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.11010	0.10410	0
14/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.03250	0.03740	0
14/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08190	0.07840	0
14/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.05430	0.06170	0
15/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.43420	10.30100	0
15/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.29800	2.16500	0
15/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.19800	2.06500	0
15/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.14800	2.01500	0
15/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.09800	1.96500	0
15/11/2011	\$ / R On 19-December-11	6.05	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
15/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.15600	2.02100	0
15/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00500	0.00600	0
15/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.10600	1.97100	0
15/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00500	0.00600	0
15/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.05700	1.92200	0
15/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00600	0.00700	0
15/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.89800	1.76500	0
15/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.84800	1.71500	0
15/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.90900	1.77500	0
15/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00800	0.01000	0
15/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.86000	1.72600	0
15/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00900	0.01100	0
15/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.81100	1.67700	0
15/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.01000	0.01200	0
15/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.76200	1.62800	0
15/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.01100	0.01300	2,420
15/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.71400	1.58000	0
15/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.01300	0.01500	0
15/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.66500	1.53300	0
15/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.01400	0.01800	0
15/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.61700	1.48500	0
15/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.01600	0.02000	0
15/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.57000	1.43800	0
15/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.01900	0.02300	10,000
15/11/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.64800	0.00000	4,850
15/11/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.05000	0.00000	0
15/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.47500	1.34500	0
15/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.02400	0.03000	0
15/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.42900	1.29900	0
15/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.02800	0.03400	0
15/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.38300	1.25300	0
15/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.03200	0.03800	0
15/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.33700	1.20800	0
15/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.03600	0.04300	0
15/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.30400	1.17600	0
15/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.03900	0.04700	0
15/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.29100	1.16300	0
15/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.04000	0.04800	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.25900	1.13100	0
15/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.04400	0.05200	0
15/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.24600	1.11900	0
15/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.04500	0.05400	0
15/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.21400	1.08800	0
15/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.04900	0.05900	0
15/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.20200	1.07500	10,000
15/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.05100	0.06000	0
15/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.44300	1.31500	16,000
15/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.14900	0.16400	0
15/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.40500	1.27800	0
15/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.16100	0.17700	0
15/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.36800	1.24200	0
15/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.17400	0.19100	0
15/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.33100	1.20600	37,000
15/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.18700	0.20500	0
15/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.98800	0.87000	0
15/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.08700	0.10500	0
15/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.94700	0.83300	0
15/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.09600	0.11800	0
15/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.90700	0.79700	0
15/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.10600	0.13200	0
15/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.87000	0.76300	5,000
15/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.11900	0.14800	2,420
15/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.83400	0.72900	0
15/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.13300	0.16400	0
15/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.79900	0.69600	0
15/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.14800	0.18100	0
15/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.24100	1.12700	0
15/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.35900	0.39100	0
15/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.21100	1.10200	0
15/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.37900	0.41600	0
15/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.18500	1.07800	0
15/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.40300	0.44200	0
15/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.67000	0.58200	0
15/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.21900	0.26700	0
15/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.64100	0.55700	0
15/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.24000	0.29200	0
15/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.24800	1.14400	0
15/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.53500	0.57600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.22500	1.12300	0
15/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.56200	0.60500	0
15/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.15200	2.03300	200
15/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.80800	0.82300	0
15/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.54100	0.46800	0
15/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.34000	0.40300	0
15/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.16100	1.06300	0
15/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.64800	0.69500	180
15/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.49700	0.42900	0
15/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.39600	0.46400	0
15/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.47700	0.41100	0
15/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.42600	0.49600	0
15/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.45700	0.39300	0
15/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.45600	0.52800	0
15/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.43800	0.37700	0
15/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.48700	0.56200	0
15/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.42000	0.36100	0
15/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.51900	0.59600	0
15/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.40300	0.34600	0
15/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.55200	0.63100	0
15/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.97900	1.86300	0
15/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.08500	1.10300	0
15/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.96000	1.84500	0
15/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.11600	1.13500	0
15/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.94100	1.82600	0
15/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.14700	1.16600	0
15/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.68200	0.61100	0
15/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.83800	0.91000	4,000
15/11/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.09900	0.07900	0
15/11/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.60100	0.71400	0
15/11/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.08500	0.06800	0
15/11/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.68700	0.80300	0
15/11/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.29100	0.25000	3
15/11/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.84000	0.93500	0
15/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.81100	0.73800	180
15/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.29800	1.37000	0
15/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.68900	2.56000	0
15/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.40500	1.40900	0
15/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.67000	2.54300	0
15/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.43600	1.44200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.65200	2.52600	0
15/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.46800	1.47500	0
15/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00400	0.00300	0
15/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.80600	2.93800	0
15/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.75200	3.88500	0
15/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.25090	8.11530	422
15/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.20042	1.06861	0
15/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00272	0.00351	0
15/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.15094	1.01929	0
15/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00324	0.00419	0
15/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.10156	0.97012	0
15/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00386	0.00502	0
15/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.86999	0.76250	0
15/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.11909	0.14720	0
15/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.83411	0.72895	0
15/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.13321	0.16365	0
15/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.79927	0.69649	0
15/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.14837	0.18119	0
15/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.47681	0.41073	80
15/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.42591	0.49543	0
15/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.20810	13.03810	2,847
15/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.41600	2.25600	0
15/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00200	0.00200	0
15/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.21700	2.05700	0
15/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00300	0.00300	0
15/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.21100	2.05000	0
15/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.04400	0.04800	0
15/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.11600	1.95500	0
15/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.04900	0.05300	768
15/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	2.02200	1.86100	0
15/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.05500	0.05900	0
15/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.62200	1.46300	0
15/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00800	0.00900	0
15/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.78800	1.62800	0
15/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.07100	0.07600	0
15/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.74200	1.58200	0
15/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.07500	0.08000	0
15/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.69600	1.53700	0
15/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.07900	0.08500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.65100	1.49100	0
15/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.08400	0.08900	0
15/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.60500	1.44600	0
15/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.08800	0.09400	0
15/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.32700	1.17000	0
15/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.01300	0.01600	0
15/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.27900	1.12200	0
15/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.01500	0.01800	0
15/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.47000	1.32100	0
15/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.10300	0.11900	0
15/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.18200	1.02600	0
15/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.01800	0.02200	0
15/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.64000	1.50500	0
15/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.23200	0.26700	0
15/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.60200	1.47200	0
15/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.24400	0.28400	0
15/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.56400	1.43800	0
15/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.25600	0.30000	0
15/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.23000	1.09800	0
15/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.16300	0.19600	768
15/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.75900	0.62100	0
15/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.04500	0.06700	0
15/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	1.01800	0.90300	0
15/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.25100	0.30100	0
15/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10750	0.10570	31
15/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03600	0.03410	0
15/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02755	0.02575	0
15/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00005	0.00005	0
15/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01790	0.01620	0
15/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00040	0.00050	0
15/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00992	0.00863	0
15/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00242	0.00293	0
15/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.48080	11.33160	250
15/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.21400	2.08200	0
15/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01500	0.01600	0
15/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.16600	2.03400	0
15/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01700	0.01800	0
15/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.75200	1.62400	0
15/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.65200	1.52500	0
15/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00100	0.00200	0
15/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.55300	1.42500	0
15/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00200	0.00200	8,220
15/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.69000	1.56000	0
15/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.04100	0.04400	0
15/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.45300	1.32600	0
15/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00200	0.00300	0
15/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.30500	1.17700	0
15/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00400	0.00400	0
15/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.46100	1.33200	0
15/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.06200	0.06600	0
15/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.20600	1.07900	0
15/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00500	0.00600	0
15/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.37100	1.24400	0
15/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.07200	0.07800	0
15/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.10700	0.98200	0
15/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00600	0.00900	0
15/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.05800	0.93400	0
15/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00700	0.01100	0
15/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.24000	1.11900	0
15/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.09100	0.10300	0
15/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.19800	1.07900	0
15/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.09900	0.11300	0
15/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.15700	1.04000	0
15/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.10800	0.12400	0
15/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.07800	0.96400	0
15/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.12900	0.14800	0
15/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.04000	0.92700	0
15/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.14100	0.16100	0
15/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.23200	1.11400	0
15/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.24100	0.26400	0
15/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.19800	1.08100	0
15/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.25700	0.28100	0
15/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.16400	1.04900	0
15/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.27300	0.29900	0
15/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.82500	0.72900	0
15/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.22600	0.26300	0
15/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.23800	1.10000	0
15/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.43300	0.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.20600	1.10800	0
15/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.45100	0.50200	0
15/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.73300	0.64700	0
15/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.28400	0.33100	0
15/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.17600	1.07800	0
15/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.47100	0.52200	0
15/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.65200	0.57400	0
15/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.35300	0.40800	0
15/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.62700	0.55100	0
15/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.37800	0.43500	0
15/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.26900	0.21400	8,220
15/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.21800	0.29100	0
15/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.55600	0.48900	0
15/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.45700	0.52300	0
15/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.19000	0.15100	0
15/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.33900	0.42800	0
15/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.47500	0.41900	0
15/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.57600	0.65300	0
15/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.40700	0.35900	0
15/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.70800	0.79300	0
15/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.09500	0.07700	0
15/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.64400	0.75400	0
15/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.08800	0.07100	0
15/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.68700	0.79800	0
15/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.33600	0.29900	0
15/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.88700	0.98300	0
15/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.05900	0.04900	0
15/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.90800	1.02600	0
15/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.33420	9.20750	0
15/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.10000	1.97800	0
15/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00600	0.00800	0
15/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.67100	1.55100	0
15/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
15/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.62100	1.50200	0
15/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
15/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.57100	1.45200	0
15/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00100	0.00200	0
15/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.37000	1.25800	0
15/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02600	0.03800	0
15/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.32400	1.21300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03000	0.04300	0
15/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.14200	1.03700	0
15/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.04800	0.06700	0
15/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.46000	2.34400	0
15/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37600	0.38700	0
15/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.41900	2.30400	0
15/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.38500	0.39700	0
15/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.37900	2.26400	0
15/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39500	0.40700	0
15/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.96900	0.87200	0
15/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.07500	0.10200	0
15/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.92700	0.83300	0
15/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.08300	0.11300	0
15/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.78400	0.67400	0
15/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.01400	0.02400	0
15/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.91500	0.82700	0
15/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.18500	0.22400	0
15/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.88000	0.79400	0
15/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.20000	0.24100	0
15/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.84500	0.76200	0
15/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.21500	0.25900	0
15/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.69600	0.61600	0
15/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.15200	0.19600	0
15/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.59200	0.52400	0
15/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.19800	0.25400	0
15/11/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.67400	0.00000	0
15/11/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.49400	0.00000	0
15/11/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.65000	0.00000	0
15/11/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.52000	0.00000	0
15/11/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.62700	0.00000	0
15/11/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.54700	0.00000	0
15/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.06050	7.94970	0
15/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.17500	1.06700	0
15/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00200	0.00100	0
15/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.12500	1.01700	0
15/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00200	0.00100	0
15/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.07500	0.96800	0
15/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00200	0.00200	0
15/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.77800	0.67300	0
15/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00500	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.73000	0.62600	0
15/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00700	0.01000	0
15/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.68200	0.57900	0
15/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00900	0.01300	0
15/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.58700	0.48700	0
15/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.01400	0.02100	0
15/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.54100	0.44300	0
15/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.01800	0.02700	0
15/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.66000	0.56800	0
15/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.10000	0.11800	0
15/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.62200	0.53200	0
15/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.11200	0.13200	0
15/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.58500	0.49900	0
15/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.12500	0.14900	0
15/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.36900	0.28700	0
15/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.04600	0.07100	0
15/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.13310	0.10590	12,659
15/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.13170	0.09930	18,519
15/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.14450	0.18690	12,423
15/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.41820	0.36990	100,000
15/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.10530	0.13850	100,000
15/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.16860	0.21500	12,346
15/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.13380	0.10360	18,750
15/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.09100	0.07710	12,500
15/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.07810	0.06810	12,500
15/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.06580	0.08290	19,481
15/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.08850	0.10890	12,987
15/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.05650	8.97520	0
15/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.27600	1.20000	0
15/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00300	0.00500	0
15/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.17700	1.10100	0
15/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00400	0.00600	0
15/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.02900	0.95300	0
15/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00600	0.00800	0
15/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.93100	0.85700	0
15/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00800	0.01200	0
15/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.78900	0.72100	0
15/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.01600	0.02600	0
15/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.69900	0.63600	0
15/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.02600	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.65400	0.59500	0
15/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.03100	0.05000	0
15/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.61100	0.55500	0
15/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.03800	0.06000	0
15/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.52900	0.48200	0
15/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.05600	0.08700	0
15/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.49100	0.44800	0
15/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.06800	0.10300	0
15/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.72800	0.69400	0
15/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.22200	0.26900	0
15/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.69700	0.66700	0
15/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.24100	0.29200	0
15/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.66900	0.64100	0
15/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.26300	0.31600	0
15/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.35900	0.32900	0
15/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.13600	0.18400	0
15/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.30300	0.28000	0
15/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.18000	0.23500	0
15/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.25500	0.23800	0
15/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.23200	0.29300	0
15/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.23400	0.22000	0
15/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.26100	0.32500	0
15/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.16700	0.15900	0
15/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.39400	0.46400	0
15/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.15300	0.14700	0
15/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.43000	0.50200	0
15/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.10900	0.10600	0
15/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.58600	0.66100	0
15/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.10000	0.09800	0
15/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.62700	0.70300	0
15/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
15/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
15/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
15/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
15/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
15/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
15/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
15/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,336.95000	16,098.92000	0
15/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.30060	1.27760	0
15/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.23390	0.21160	0
15/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00030	0.00050	0
15/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.18430	0.16230	0
15/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00070	0.00120	0
15/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.16440	0.14460	0
15/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.01380	0.01700	0
15/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.12710	0.11010	0
15/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.02650	0.03250	0
15/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.09590	0.08190	0
15/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.04530	0.05430	0
16/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.48710	10.43420	0
16/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.34900	2.29800	0
16/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.24900	2.19800	0
16/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.19900	2.14800	0
16/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.14900	2.09800	0
16/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.20800	2.15600	0
16/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00500	0.00500	0
16/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.15800	2.10600	0
16/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00500	0.00500	0
16/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.10900	2.05700	0
16/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00600	0.00600	0
16/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.94900	1.89800	0
16/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.89900	1.84800	0
16/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.96100	1.90900	0
16/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00800	0.00800	0
16/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.91200	1.86000	0
16/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00900	0.00900	0
16/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.86300	1.81100	0
16/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.01000	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.81500	1.76200	0
16/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.01200	0.01100	2,420
16/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.76600	1.71400	0
16/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.01300	0.01300	0
16/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.71700	1.66500	0
16/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.01400	0.01400	0
16/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.66900	1.61700	0
16/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.01600	0.01600	0
16/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.62100	1.57000	0
16/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.01800	0.01900	10,000
16/11/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.69800	1.64800	4,850
16/11/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.04900	0.05000	0
16/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.52700	1.47500	0
16/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.02400	0.02400	0
16/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.48000	1.42900	0
16/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.02700	0.02800	0
16/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.43300	1.38300	0
16/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.03000	0.03200	0
16/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.38700	1.33700	0
16/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.03400	0.03600	0
16/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.35400	1.30400	0
16/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.03700	0.03900	0
16/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.34100	1.29100	0
16/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03800	0.04000	1,000
16/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.30900	1.25900	0
16/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.04200	0.04400	0
16/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.29600	1.24600	0
16/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.04300	0.04500	0
16/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.26400	1.21400	0
16/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.04700	0.04900	0
16/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.25100	1.20200	10,000
16/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.04800	0.05100	0
16/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.48700	1.44300	16,000
16/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.14400	0.14900	0
16/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.44900	1.40500	0
16/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.15600	0.16100	0
16/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.41100	1.36800	0
16/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.16800	0.17400	0
16/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.37400	1.33100	37,000
16/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.18100	0.18700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.03500	0.98800	0
16/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.08200	0.08700	0
16/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.99400	0.94700	0
16/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.09100	0.09600	0
16/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.95300	0.90700	0
16/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.10000	0.10600	0
16/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.91500	0.87000	5,000
16/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.11200	0.11900	2,420
16/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.87800	0.83400	0
16/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.12500	0.13300	0
16/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.84300	0.79900	0
16/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.14000	0.14800	0
16/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.27700	1.24100	0
16/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.34600	0.35900	0
16/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.24700	1.21100	0
16/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.36600	0.37900	0
16/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.21800	1.18500	0
16/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.38700	0.40300	0
16/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.71000	0.67000	0
16/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.20700	0.21900	0
16/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.67900	0.64100	0
16/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.22600	0.24000	0
16/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.28100	1.24800	0
16/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.51900	0.53500	0
16/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.25800	1.22500	0
16/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.54600	0.56200	0
16/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.19700	2.15200	200
16/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.80000	0.80800	0
16/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.57400	0.54100	0
16/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.32100	0.34000	0
16/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.19300	1.16100	0
16/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.63100	0.64800	180
16/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.52800	0.49700	0
16/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.37500	0.39600	0
16/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.50700	0.47700	0
16/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.40400	0.42600	0
16/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.48600	0.45700	0
16/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.43300	0.45600	0
16/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.46700	0.43800	0
16/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.46400	0.48700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.44800	0.42000	0
16/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.49500	0.51900	0
16/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.43000	0.40300	0
16/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.52700	0.55200	0
16/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.02700	1.97900	0
16/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.08000	1.08500	0
16/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.00700	1.96000	0
16/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.11000	1.11600	0
16/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.98800	1.94100	0
16/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.14100	1.14700	0
16/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.71100	0.68200	0
16/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.81800	0.83800	4,000
16/11/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.11100	0.09900	0
16/11/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.56200	0.60100	0
16/11/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.09500	0.08500	0
16/11/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.64600	0.68700	0
16/11/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.31100	0.29100	3
16/11/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.80800	0.84000	0
16/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.84200	0.81100	180
16/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.28000	1.29800	0
16/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.73900	2.68900	0
16/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.40200	1.40500	0
16/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.72100	2.67000	0
16/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.43400	1.43600	0
16/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.70300	2.65200	0
16/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.46600	1.46800	0
16/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00400	0.00400	0
16/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.75500	2.80600	0
16/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00100	0.00000	0
16/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.70200	3.75200	0
16/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.30290	8.25090	422
16/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.25129	1.20042	0
16/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00229	0.00272	0
16/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.20173	1.15094	0
16/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00273	0.00324	0
16/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.15226	1.10156	0
16/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00326	0.00386	0
16/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.91510	0.86999	0
16/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.11220	0.11909	0
16/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.87840	0.83411	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.12550	0.13321	0
16/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.84270	0.79927	0
16/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.13980	0.14837	0
16/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.50665	0.47681	80
16/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.40375	0.42591	0
16/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.22010	13.20810	2,854
16/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.42800	2.41600	0
16/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00200	0.00200	0
16/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.22900	2.21700	0
16/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00300	0.00300	0
16/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.22200	2.21100	0
16/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.04300	0.04400	0
16/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.12700	2.11600	0
16/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.04800	0.04900	768
16/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	2.03200	2.02200	0
16/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.05300	0.05500	0
16/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.63300	1.62200	0
16/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00700	0.00800	0
16/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.79800	1.78800	0
16/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.06900	0.07100	0
16/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.75200	1.74200	0
16/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.07300	0.07500	0
16/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.70600	1.69600	0
16/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.07700	0.07900	0
16/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.66000	1.65100	0
16/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.08100	0.08400	0
16/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.61400	1.60500	0
16/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.08500	0.08800	0
16/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.33900	1.32700	0
16/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.01300	0.01300	0
16/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.29100	1.27900	0
16/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.01500	0.01500	0
16/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.47900	1.47000	0
16/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.10000	0.10300	0
16/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.19400	1.18200	0
16/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.01800	0.01800	0
16/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.64300	1.64000	0
16/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.22300	0.23200	0
16/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.60400	1.60200	0
16/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.23400	0.24400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.56600	1.56400	0
16/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.24600	0.25600	0
16/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.23500	1.23000	0
16/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.15600	0.16300	768
16/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.77300	0.75900	0
16/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.04700	0.04500	0
16/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	1.02300	1.01800	0
16/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.24400	0.25100	0
16/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10820	0.10750	31
16/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03660	0.03600	0
16/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02825	0.02755	0
16/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00005	0.00005	0
16/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01856	0.01790	0
16/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00036	0.00040	0
16/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01045	0.00992	0
16/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00225	0.00242	0
16/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.50440	11.48080	250
16/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.24300	2.21400	0
16/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01400	0.01500	0
16/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.19500	2.16600	0
16/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01600	0.01700	0
16/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.78000	1.75200	0
16/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00200	0.00100	0
16/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.68000	1.65200	0
16/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00200	0.00100	0
16/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.58000	1.55300	0
16/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00200	0.00200	8,220
16/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.71900	1.69000	0
16/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.04000	0.04100	0
16/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.48100	1.45300	0
16/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00300	0.00200	0
16/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.33200	1.30500	0
16/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00400	0.00400	0
16/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.49100	1.46100	0
16/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.06200	0.06200	0
16/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.23300	1.20600	0
16/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00500	0.00500	0
16/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.40200	1.37100	0
16/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.07300	0.07200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.13400	1.10700	0
16/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00600	0.00600	0
16/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.08500	1.05800	0
16/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00700	0.00700	0
16/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.27100	1.24000	0
16/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.09200	0.09100	0
16/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.22800	1.19800	0
16/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.09900	0.09900	0
16/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.18600	1.15700	0
16/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.10700	0.10800	0
16/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.10700	1.07800	0
16/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.12800	0.12900	0
16/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.06800	1.04000	0
16/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.13900	0.14100	0
16/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.26000	1.23200	0
16/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.24200	0.24100	0
16/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.22600	1.19800	0
16/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.25800	0.25700	0
16/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.19200	1.16400	0
16/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.27400	0.27300	0
16/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.85100	0.82500	0
16/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.22200	0.22600	0
16/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.25300	1.23800	0
16/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.42400	0.43300	0
16/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.25900	1.20600	0
16/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.48000	0.45100	0
16/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.75600	0.73300	0
16/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.27700	0.28400	0
16/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.22800	1.17600	0
16/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.49900	0.47100	0
16/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.67300	0.65200	0
16/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.34400	0.35300	0
16/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.64700	0.62700	0
16/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.36800	0.37800	0
16/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.27900	0.26900	8,220
16/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.20100	0.21800	0
16/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.57500	0.55600	0
16/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.44600	0.45700	0
16/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.19500	0.19000	0
16/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.31700	0.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.49100	0.47500	0
16/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.56200	0.57600	0
16/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.42000	0.40700	0
16/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.69100	0.70800	0
16/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.09600	0.09500	0
16/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.61800	0.64400	0
16/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.08800	0.08800	0
16/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.66000	0.68700	0
16/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.34600	0.33600	0
16/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.86700	0.88700	0
16/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.05800	0.05900	0
16/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.88000	0.90800	0
16/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.33390	9.33420	0
16/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.10600	2.10000	0
16/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00700	0.00600	0
16/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.67500	1.67100	0
16/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
16/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.62500	1.62100	0
16/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
16/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.57500	1.57100	0
16/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
16/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.37800	1.37000	0
16/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02900	0.02600	0
16/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.33200	1.32400	0
16/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03300	0.03000	0
16/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.15300	1.14200	0
16/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.05400	0.04800	0
16/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.45800	2.46000	0
16/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37400	0.37600	0
16/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.41700	2.41900	0
16/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.38300	0.38500	0
16/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.37700	2.37900	0
16/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39300	0.39500	0
16/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.98200	0.96900	0
16/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.08300	0.07500	0
16/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.94100	0.92700	0
16/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.09200	0.08300	0
16/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.78700	0.78400	0
16/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.01300	0.01400	0
16/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.93800	0.91500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.20300	0.18500	0
16/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.90300	0.88000	0
16/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.21800	0.20000	0
16/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.86900	0.84500	0
16/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.23400	0.21500	0
16/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.71200	0.69600	0
16/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.16300	0.15200	0
16/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.61000	0.59200	0
16/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.21100	0.19800	0
16/11/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.70600	0.67400	0
16/11/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.52000	0.49400	0
16/11/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.68200	0.65000	0
16/11/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.54600	0.52000	0
16/11/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.65900	0.62700	0
16/11/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.57300	0.54700	0
16/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.08560	8.06050	0
16/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.20000	1.17500	0
16/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
16/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.15000	1.12500	0
16/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00200	0.00200	0
16/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.10000	1.07500	0
16/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00200	0.00200	0
16/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.80300	0.77800	0
16/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00500	0.00500	0
16/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.75400	0.73000	0
16/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00600	0.00700	0
16/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.70600	0.68200	0
16/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00800	0.00900	0
16/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.61100	0.58700	0
16/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.01300	0.01400	0
16/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.56500	0.54100	0
16/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.01700	0.01800	0
16/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.68300	0.66000	0
16/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.09700	0.10000	0
16/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.64500	0.62200	0
16/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.10900	0.11200	0
16/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.60800	0.58500	0
16/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.12200	0.12500	0
16/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.39000	0.36900	0
16/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.04200	0.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.14360	0.13310	12,659
16/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.14640	0.13170	18,519
16/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.12670	0.14450	12,423
16/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.44630	0.41820	100,000
16/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.09560	0.10530	100,000
16/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.14920	0.16860	12,346
16/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.14660	0.13380	18,750
16/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.09650	0.09100	12,500
16/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.08190	0.07810	12,500
16/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.05920	0.06580	19,481
16/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.08030	0.08850	12,987
16/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.08530	9.05650	0
16/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.30400	1.27600	0
16/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00300	0.00300	0
16/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.20500	1.17700	0
16/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00400	0.00400	0
16/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.05700	1.02900	0
16/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00600	0.00600	0
16/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.95800	0.93100	0
16/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00700	0.00800	0
16/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.81400	0.78900	0
16/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.01300	0.01600	0
16/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.72200	0.69900	0
16/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.02100	0.02600	0
16/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.67700	0.65400	0
16/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.02600	0.03100	0
16/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.63200	0.61100	0
16/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.03100	0.03800	0
16/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.54700	0.52900	0
16/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.04600	0.05600	0
16/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.50600	0.49100	0
16/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.05500	0.06800	0
16/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.74500	0.72800	0
16/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.21000	0.22200	0
16/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.71400	0.69700	0
16/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.22900	0.24100	0
16/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.68300	0.66900	0
16/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.24800	0.26300	0
16/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.36900	0.35900	0
16/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.11800	0.13600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.31100	0.30300	0
16/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.16000	0.18000	0
16/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.26100	0.25500	0
16/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.21000	0.23200	0
16/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.23900	0.23400	0
16/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.23800	0.26100	0
16/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.16900	0.16700	0
16/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.36800	0.39400	0
16/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.15500	0.15300	0
16/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.40400	0.43000	0
16/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.11000	0.10900	0
16/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.55900	0.58600	0
16/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.10100	0.10000	0
16/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.60000	0.62700	0
16/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
16/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
16/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
16/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
16/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
16/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
16/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
16/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
16/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,408.20000	16,336.95000	0
16/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.30930	1.30060	0
16/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.24260	0.23390	0
16/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00030	0.00030	0
16/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.19290	0.18430	0
16/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00060	0.00070	0
16/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.17240	0.16440	0
16/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.01310	0.01380	0
16/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.13450	0.12710	0
16/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.02520	0.02650	0
16/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.10230	0.09590	0
16/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.04300	0.04530	0
17/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.54540	10.48710	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.40500	2.34900	0
17/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
17/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.30500	2.24900	0
17/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
17/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.25500	2.19900	0
17/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
17/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.20500	2.14900	0
17/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
17/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.26100	2.20800	0
17/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00500	0.00500	0
17/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.21200	2.15800	0
17/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00600	0.00500	0
17/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.16200	2.10900	0
17/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00600	0.00600	0
17/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	2.00500	1.94900	0
17/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00100	0.00000	0
17/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.95500	1.89900	0
17/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00100	0.00000	0
17/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	2.01400	1.96100	0
17/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00800	0.00800	0
17/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.96400	1.91200	0
17/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00800	0.00900	0
17/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.91500	1.86300	0
17/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00900	0.01000	0
17/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.86600	1.81500	0
17/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.01000	0.01200	2,420
17/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.81700	1.76600	0
17/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.01100	0.01300	0
17/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.76800	1.71700	0
17/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.01200	0.01400	0
17/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.71900	1.66900	0
17/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.01300	0.01600	0
17/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.67000	1.62100	0
17/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.01400	0.01800	10,000
17/11/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.74300	1.69800	4,850
17/11/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.04300	0.04900	0
17/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.57400	1.52700	0
17/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.01800	0.02400	0
17/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.52700	1.48000	0
17/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.02100	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.48000	1.43300	0
17/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.02400	0.03000	0
17/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.43400	1.38700	0
17/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02800	0.03400	0
17/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.40100	1.35400	0
17/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.03100	0.03700	0
17/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.38800	1.34100	0
17/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03200	0.03800	1,000
17/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.35500	1.30900	0
17/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.03500	0.04200	0
17/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.34200	1.29600	0
17/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.03600	0.04300	0
17/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.30900	1.26400	0
17/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.03900	0.04700	0
17/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.29700	1.25100	10,000
17/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.04100	0.04800	0
17/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.52700	1.48700	16,000
17/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.13600	0.14400	0
17/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.48800	1.44900	0
17/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.14700	0.15600	0
17/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.45000	1.41100	0
17/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.15900	0.16800	0
17/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.41300	1.37400	37,000
17/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.17200	0.18100	0
17/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.07800	1.03500	0
17/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.07200	0.08200	0
17/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.03600	0.99400	0
17/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.08000	0.09100	0
17/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.99500	0.95300	0
17/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.08900	0.10000	0
17/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.95400	0.91500	5,000
17/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.09800	0.11200	2,420
17/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.91700	0.87800	0
17/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.11100	0.12500	0
17/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.88000	0.84300	0
17/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.12400	0.14000	0
17/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.31000	1.27700	0
17/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.33300	0.34600	0
17/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.28000	1.24700	0
17/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.35300	0.36600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.24900	1.21800	0
17/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.37200	0.38700	0
17/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.74500	0.71000	0
17/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.18900	0.20700	0
17/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.71400	0.67900	0
17/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.20800	0.22600	0
17/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.30800	1.28100	0
17/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.49900	0.51900	0
17/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.28500	1.25800	0
17/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.52600	0.54600	0
17/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.21800	2.19700	200
17/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.76300	0.80000	0
17/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.60200	0.57400	0
17/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.29600	0.32100	0
17/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.21800	1.19300	0
17/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.60900	0.63100	180
17/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.55500	0.52800	0
17/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.34900	0.37500	0
17/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.53300	0.50700	0
17/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.37700	0.40400	0
17/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.51200	0.48600	0
17/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.40600	0.43300	0
17/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.49200	0.46700	0
17/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.43600	0.46400	0
17/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.47200	0.44800	0
17/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.46600	0.49500	0
17/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.45300	0.43000	0
17/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.49700	0.52700	0
17/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.04200	2.02700	0
17/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.03700	1.08000	0
17/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.02500	2.00700	0
17/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.07000	1.11000	0
17/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.00500	1.98800	0
17/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.10000	1.14100	0
17/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.73200	0.71100	0
17/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.79100	0.81800	4,000
17/11/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.12500	0.11100	0
17/11/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.52100	0.56200	0
17/11/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.10600	0.09500	0
17/11/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.60200	0.64600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.33000	0.31100	3
17/11/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.77400	0.80800	0
17/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.85700	0.84200	180
17/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.24800	1.28000	0
17/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.73600	2.73900	0
17/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.34100	1.40200	0
17/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.71700	2.72100	0
17/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.37200	1.43400	0
17/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.69800	2.70300	0
17/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.40300	1.46600	0
17/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00500	0.00400	0
17/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.70100	2.75500	0
17/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
17/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.64700	3.70200	0
17/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.35560	8.30290	422
17/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.30669	1.25129	0
17/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00219	0.00229	0
17/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.25703	1.20173	0
17/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00253	0.00273	0
17/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.20742	1.15226	0
17/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00292	0.00326	0
17/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.95443	0.91510	0
17/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.09883	0.11220	0
17/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.91695	0.87840	0
17/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.11135	0.12550	0
17/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.88047	0.84270	0
17/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.12487	0.13980	0
17/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.53304	0.50665	80
17/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.37744	0.40375	0
17/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.30240	13.22010	2,859
17/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.51900	2.42800	0
17/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00200	0.00200	0
17/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.31900	2.22900	0
17/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00200	0.00300	0
17/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.30600	2.22200	0
17/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.04100	0.04300	0
17/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.21100	2.12700	0
17/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.04600	0.04800	768
17/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	2.11600	2.03200	0
17/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.05100	0.05300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.72300	1.63300	0
17/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00600	0.00700	0
17/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.88100	1.79800	0
17/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.06600	0.06900	0
17/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.83500	1.75200	0
17/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.07000	0.07300	0
17/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.78900	1.70600	0
17/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.07400	0.07700	0
17/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.74300	1.66000	0
17/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.07800	0.08100	0
17/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.69700	1.61400	0
17/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.08200	0.08500	0
17/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.42800	1.33900	0
17/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.01100	0.01300	0
17/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.37900	1.29100	0
17/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.01200	0.01500	0
17/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.56100	1.47900	0
17/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.09600	0.10000	0
17/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.28200	1.19400	0
17/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.01500	0.01800	0
17/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.71300	1.64300	0
17/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.21100	0.22300	0
17/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.67400	1.60400	0
17/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.22200	0.23400	0
17/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.63500	1.56600	0
17/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.23300	0.24600	0
17/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.31000	1.23500	0
17/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.14500	0.15600	768
17/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.85600	0.77300	0
17/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.03900	0.04700	0
17/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	1.09100	1.02300	0
17/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.22600	0.24400	0
17/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10890	0.10820	31
17/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03730	0.03660	0
17/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
17/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02897	0.02825	0
17/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00007	0.00005	0
17/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01920	0.01856	0
17/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00030	0.00036	0
17/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01096	0.01045	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00206	0.00225	0
17/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.56770	11.50440	250
17/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.31100	2.24300	0
17/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01300	0.01400	0
17/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.26200	2.19500	0
17/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01400	0.01600	0
17/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.85000	1.78000	0
17/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00100	0.00200	0
17/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.75000	1.68000	0
17/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00100	0.00200	0
17/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.65100	1.58000	0
17/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00200	0.00200	8,220
17/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.78400	1.71900	0
17/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.03600	0.04000	0
17/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.55100	1.48100	0
17/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00200	0.00300	0
17/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.40200	1.33200	0
17/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00300	0.00400	0
17/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.55300	1.49100	0
17/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.05500	0.06200	0
17/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.30300	1.23300	0
17/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00400	0.00500	0
17/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.46300	1.40200	0
17/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.06500	0.07300	0
17/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.20400	1.13400	0
17/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00500	0.00600	0
17/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.15400	1.08500	0
17/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00500	0.00700	0
17/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.33100	1.27100	0
17/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.08300	0.09200	0
17/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.28800	1.22800	0
17/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.09000	0.09900	0
17/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.24500	1.18600	0
17/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.09700	0.10700	0
17/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.16400	1.10700	0
17/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.11600	0.12800	0
17/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.12500	1.06800	0
17/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.12700	0.13900	0
17/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.30900	1.26000	0
17/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.22500	0.24200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.27400	1.22600	0
17/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.24000	0.25800	0
17/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.23900	1.19200	0
17/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.25500	0.27400	0
17/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.90300	0.85100	0
17/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.20500	0.22200	0
17/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.29600	1.25300	0
17/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.40400	0.42400	0
17/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.26400	1.25900	0
17/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.42200	0.48000	0
17/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.80200	0.75600	0
17/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.25400	0.27700	0
17/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.27000	1.22800	0
17/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.47800	0.49900	0
17/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.71600	0.67300	0
17/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.31800	0.34400	0
17/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.68900	0.64700	0
17/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.34100	0.36800	0
17/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.32000	0.27900	8,220
17/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.17100	0.20100	0
17/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.61400	0.57500	0
17/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.41600	0.44600	0
17/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.22500	0.19500	0
17/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.27600	0.31700	0
17/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.52500	0.49100	0
17/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.52700	0.56200	0
17/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.45000	0.42000	0
17/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.65200	0.69100	0
17/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.11100	0.09600	0
17/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.56200	0.61800	0
17/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.10100	0.08800	0
17/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.60200	0.66000	0
17/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.37200	0.34600	0
17/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.82400	0.86700	0
17/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.06600	0.05800	0
17/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.81700	0.88000	0
17/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.35430	9.33390	0
17/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.11000	2.10600	0
17/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00700	0.00700	0
17/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.68900	1.67500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
17/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.63900	1.62500	0
17/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
17/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.58900	1.57500	0
17/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
17/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.38100	1.37800	0
17/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02800	0.02900	0
17/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.33500	1.33200	0
17/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03200	0.03300	0
17/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.15500	1.15300	0
17/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.05200	0.05400	0
17/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.47600	2.45800	0
17/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37200	0.37400	0
17/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.43500	2.41700	0
17/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.38100	0.38300	0
17/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.39500	2.37700	0
17/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39100	0.39300	0
17/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.98400	0.98200	0
17/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.08100	0.08300	0
17/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.94300	0.94100	0
17/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.09000	0.09200	0
17/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.80200	0.78700	0
17/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.01400	0.01300	0
17/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.93900	0.93800	0
17/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.20100	0.20300	0
17/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.90400	0.90300	0
17/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.21600	0.21800	0
17/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.87000	0.86900	0
17/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.23200	0.23400	0
17/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.71400	0.71200	0
17/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.16100	0.16300	0
17/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.61100	0.61000	0
17/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.20800	0.21100	0
17/11/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.70600	0.70600	0
17/11/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.51800	0.52000	0
17/11/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.68300	0.68200	0
17/11/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.54500	0.54600	0
17/11/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.66000	0.65900	0
17/11/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.57200	0.57300	0
17/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.13680	8.08560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.25500	1.20000	0
17/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00100	0.00200	0
17/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.20500	1.15000	0
17/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00100	0.00200	0
17/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.15500	1.10000	0
17/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00100	0.00200	0
17/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.85800	0.80300	0
17/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00400	0.00500	0
17/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.80800	0.75400	0
17/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00400	0.00600	0
17/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.76000	0.70600	0
17/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00600	0.00800	0
17/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.66300	0.61100	0
17/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.00900	0.01300	0
17/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.61600	0.56500	0
17/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.01200	0.01700	0
17/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.72200	0.68300	0
17/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.08500	0.09700	0
17/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.68300	0.64500	0
17/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.09600	0.10900	0
17/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.64500	0.60800	0
17/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.10800	0.12200	0
17/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.43500	0.39000	0
17/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.03100	0.04200	0
17/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.16170	0.14360	12,659
17/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.16760	0.14640	18,519
17/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.10640	0.12670	12,423
17/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.46970	0.44630	100,000
17/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.08200	0.09560	100,000
17/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.12700	0.14920	12,346
17/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.16670	0.14660	18,750
17/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.10550	0.09650	12,500
17/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.08750	0.08190	12,500
17/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.05210	0.05920	19,481
17/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.07290	0.08030	12,987
17/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.13380	9.08530	0
17/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.35500	1.30400	0
17/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00300	0.00300	0
17/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.25500	1.20500	0
17/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.10700	1.05700	0
17/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00500	0.00600	0
17/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.00800	0.95800	0
17/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00600	0.00700	0
17/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.86200	0.81400	0
17/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.01000	0.01300	0
17/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.76900	0.72200	0
17/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.01700	0.02100	0
17/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.72300	0.67700	0
17/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.02100	0.02600	0
17/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.67900	0.63200	0
17/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.02700	0.03100	0
17/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.59300	0.54700	0
17/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.04100	0.04600	0
17/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.55100	0.50600	0
17/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.04900	0.05500	0
17/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.78700	0.74500	0
17/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.20300	0.21000	0
17/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.75500	0.71400	0
17/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.22100	0.22900	0
17/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.72400	0.68300	0
17/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.24000	0.24800	0
17/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.40600	0.36900	0
17/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.10400	0.11800	0
17/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.34500	0.31100	0
17/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.14300	0.16000	0
17/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.29200	0.26100	0
17/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.19000	0.21000	0
17/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.26800	0.23900	0
17/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.21600	0.23800	0
17/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.19000	0.16900	0
17/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.33800	0.36800	0
17/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.17400	0.15500	0
17/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.37200	0.40400	0
17/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.12400	0.11000	0
17/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.52200	0.55900	0
17/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.11400	0.10100	0
17/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.56200	0.60000	0
17/11/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.36710	6.28400	0
17/11/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.42400	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.30700	0.00000	0
17/11/2011	NZ\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.13900	0.00000	0
17/11/2011	NZ\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.11400	0.00000	0
17/11/2011	NZ\$ / R On 19-December-11	6.26	C	Foreign Exchange Future	0.13400	0.00000	0
17/11/2011	NZ\$ / R On 19-December-11	6.26	P	Foreign Exchange Future	0.11900	0.00000	0
17/11/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.28100	0.00000	0
17/11/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.22800	0.00000	0
17/11/2011	NZ\$ / R On 19-December-11	6.27	C	Foreign Exchange Future	0.12900	0.00000	0
17/11/2011	NZ\$ / R On 19-December-11	6.27	P	Foreign Exchange Future	0.12400	0.00000	0
17/11/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.27600	0.00000	0
17/11/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.23300	0.00000	0
17/11/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.27100	0.00000	0
17/11/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.23800	0.00000	0
17/11/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.39800	0.00000	0
17/11/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.33100	0.00000	0
17/11/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.37400	0.00000	0
17/11/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.35700	0.00000	0
17/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
17/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
17/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
17/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
17/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
17/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
17/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
17/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
17/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
17/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
17/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
17/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
17/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
17/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,512.03000	16,408.20000	0
17/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.31620	1.30930	0
17/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.24980	0.24260	0
17/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00030	0.00030	0
17/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.20000	0.19290	0
17/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00050	0.00060	0
17/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.17790	0.17240	0
17/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.01170	0.01310	0
17/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.13930	0.13450	0
17/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.02310	0.02520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.10630	0.10230	0
17/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.04010	0.04300	0
Futures Open Interest							761,551.00
Options Open Interest							301,864.00
Total							1,063,415.00