



Currency Futures & Options Weekly Statistics

From: 28/11/2011 To: 28/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.65500	10.81690	0
28/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.50400	2.66700	0
28/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.40400	2.56700	0
28/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.35400	2.51700	0
28/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.30400	2.46700	0
28/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.36300	2.52900	0
28/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
28/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.31400	2.47900	0
28/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00500	0.00400	0
28/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.26400	2.42900	0
28/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00500	0.00400	0
28/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	2.10400	2.26700	0
28/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	2.05400	2.21700	0
28/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	2.11500	2.28000	0
28/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00600	0.00500	0
28/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	2.06500	2.23000	0
28/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00600	0.00500	0
28/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	2.01500	2.18100	0
28/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00600	0.00600	0
28/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.96600	2.13100	0
28/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00700	0.00600	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.91600	2.08100	0
28/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00700	0.00600	0
28/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.86600	2.03200	0
28/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00700	0.00700	0
28/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.81700	1.98200	0
28/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00800	0.00700	0
28/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.76700	1.93300	0
28/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00800	0.00800	10,000
28/11/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.83700	2.00000	4,850
28/11/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.03200	0.02600	0
28/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.66900	1.83400	0
28/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.01000	0.00900	0
28/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.62100	1.78400	0
28/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.01200	0.00900	0
28/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.57300	1.73500	0
28/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.01400	0.01000	0
28/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.52500	1.68600	0
28/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01600	0.01100	0
28/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.49100	1.65200	0
28/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.01800	0.01300	0
28/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.47800	1.63800	0
28/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01900	0.01300	1,000
28/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.44400	1.60400	0
28/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.02100	0.01500	0
28/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.43100	1.59100	0
28/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.02200	0.01600	0
28/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.39700	1.55700	0
28/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.02400	0.01800	0
28/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.38400	1.54300	10,000
28/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.02500	0.01800	0
28/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.60400	1.75400	16,000
28/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.10600	0.08500	0
28/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.56400	1.71300	0
28/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.11600	0.09400	0
28/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.52500	1.67200	0
28/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.12700	0.10300	0
28/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.48600	1.63200	37,000
28/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.13800	0.11300	0
28/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.15700	1.31200	0
28/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.04800	0.03700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.11300	1.26700	0
28/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.05400	0.04200	0
28/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.07000	1.22300	0
28/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.06100	0.04800	0
28/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	1.02800	1.17900	5,000
28/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.06900	0.05400	2,420
28/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.98600	1.13600	0
28/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.07700	0.06100	0
28/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.94400	1.09400	0
28/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.08500	0.06900	0
28/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.37700	1.50700	0
28/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.29100	0.24800	0
28/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.34600	1.47300	0
28/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.31000	0.26400	0
28/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.31600	1.44100	0
28/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.33000	0.28200	0
28/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.79800	0.93300	0
28/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.13900	0.10800	0
28/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.76400	0.89600	0
28/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.15500	0.12100	0
28/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.36600	1.48600	0
28/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.44800	0.39700	0
28/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.34100	1.45700	0
28/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.47300	0.41800	0
28/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.27800	2.38100	200
28/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.71400	0.65500	0
28/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.63900	0.76000	0
28/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.23000	0.18500	0
28/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.27100	1.37600	0
28/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.55300	0.48700	180
28/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.58700	0.69800	0
28/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.27800	0.22300	0
28/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.56200	0.67000	0
28/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.30300	0.24500	0
28/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.53900	0.64300	0
28/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.33000	0.26800	0
28/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.51600	0.61800	0
28/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.35700	0.29300	0
28/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.49500	0.59300	0
28/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.38600	0.31800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.47500	0.56900	0
28/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.41600	0.34400	0
28/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.09500	2.18700	0
28/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.98100	0.91100	0
28/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.07600	2.16800	0
28/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.01200	0.94200	0
28/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.05800	2.14900	0
28/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.04400	0.97300	0
28/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.76800	0.85600	0
28/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.72000	0.63700	4,000
28/11/2011	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.58200	0.66400	0
28/11/2011	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.67700	0.59000	0
28/11/2011	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.54800	0.62800	0
28/11/2011	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.74300	0.65400	132
28/11/2011	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.69800	0.78300	0
28/11/2011	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.85000	0.76400	1,500
28/11/2011	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.28700	0.35000	100
28/11/2011	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.82800	0.72500	0
28/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.89700	0.98200	180
28/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.17900	1.09300	0
28/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.79200	2.88900	0
28/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.28700	1.22200	0
28/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.77300	2.87000	0
28/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.31800	1.25300	0
28/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.75400	2.85100	0
28/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.34900	1.28400	0
28/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00000	0.00300	0
28/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.59600	2.43600	0
28/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.54600	3.38300	0
28/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.45930	8.62540	432
28/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.40435	1.56789	0
28/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00075	0.00069	0
28/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.35447	1.51799	0
28/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00087	0.00079	0
28/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.30461	1.46809	0
28/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00101	0.00089	0
28/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	1.02750	1.17919	0
28/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.06820	0.05379	0
28/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.98561	1.13608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.07631	0.06068	0
28/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.94444	1.09364	0
28/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.08514	0.06824	0
28/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.56227	0.67013	80
28/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.30297	0.24473	0
28/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.30040	13.49760	2,354
28/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.50600	2.69800	0
28/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.30600	2.49800	0
28/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.29600	2.48400	0
28/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.03600	0.02900	0
28/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.20000	2.38700	0
28/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.04000	0.03200	768
28/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	2.10400	2.29000	0
28/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.04400	0.03500	0
28/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.70800	1.89900	0
28/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00200	0.00100	0
28/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.86700	2.05000	0
28/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.05700	0.04500	0
28/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.82000	2.00200	0
28/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.06000	0.04700	0
28/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.77300	1.95400	0
28/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.06300	0.04900	0
28/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.72600	1.90700	0
28/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.06600	0.05200	0
28/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.67900	1.85900	0
28/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.06900	0.05400	0
28/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.41200	1.60200	0
28/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.00600	0.00400	0
28/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.36300	1.55200	0
28/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.00700	0.00400	0
28/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.54100	1.71800	0
28/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.08100	0.06300	0
28/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.26500	1.45400	0
28/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.00900	0.00600	0
28/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.69600	1.86200	0
28/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.19600	0.16400	0
28/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.65600	1.82100	0
28/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.20600	0.17300	0

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28/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.61600	1.78100	0
28/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.21600	0.18300	0
28/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.28500	1.43900	0
28/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.12500	0.08400	768
28/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.82700	1.01300	0
28/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.02100	0.01500	0
28/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	1.06400	1.20600	0
28/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.20400	0.15100	0
28/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10880	0.11140	31
28/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03710	0.03970	0
28/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02886	0.03145	0
28/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00006	0.00005	0
28/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01903	0.02154	0
28/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00023	0.00014	0
28/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01067	0.01276	0
28/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00187	0.00136	0
28/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.61410	11.74810	200
28/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.34400	2.47000	0
28/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01100	0.01000	0
28/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.29400	2.42100	0
28/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01100	0.01100	0
28/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.87300	1.99900	0
28/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.77300	1.89900	0
28/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.67300	1.79900	0
28/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00000	0.00000	8,220
28/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.81100	1.93500	0
28/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02800	0.02500	0
28/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.57300	1.69900	0
28/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.42400	1.55000	0
28/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00100	0.00100	0
28/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.57600	1.69800	0
28/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.04300	0.03800	0
28/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.32400	1.45000	0
28/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00100	0.00100	0
28/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.48400	1.60500	0
28/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.05100	0.04500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.22500	1.35100	0
28/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00200	0.00200	0
28/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.17600	1.30100	0
28/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00300	0.00200	0
28/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.34700	1.46800	0
28/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.06400	0.05800	0
28/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.30300	1.42300	0
28/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.07000	0.06300	0
28/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.25800	1.37800	0
28/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.07500	0.06800	0
28/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.17300	1.28900	0
28/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.09000	0.07900	0
28/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.13200	1.24500	0
28/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.09900	0.08500	0
28/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.32500	1.43700	0
28/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.19900	0.18000	0
28/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.28900	1.39700	0
28/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.21300	0.19000	0
28/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.25400	1.35800	0
28/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.22800	0.20100	0
28/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.90200	1.00700	0
28/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.16900	0.14700	0
28/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.31700	1.41800	0
28/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.37800	0.34500	0
28/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.28400	1.38400	0
28/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.39500	0.36100	0
28/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.79800	0.89700	0
28/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.21500	0.18700	0
28/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.25200	1.35100	0
28/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.41300	0.37800	0
28/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.70600	0.79400	0
28/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.27300	0.23400	0
28/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.67800	0.76400	0
28/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.29500	0.25400	0
28/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.28000	0.37600	8,220
28/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.10700	0.07700	0
28/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.60000	0.67900	0
28/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.36700	0.31900	0
28/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.17600	0.25200	0
28/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.20300	0.15300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.50800	0.57800	0
28/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.47500	0.41800	0
28/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.43100	0.49100	0
28/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.59800	0.53100	0
28/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.06700	0.10500	0
28/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.49400	0.40600	0
28/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.05900	0.09400	0
28/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.53600	0.44500	0
28/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.35200	0.40300	0
28/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.76900	0.69300	0
28/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.03200	0.05400	0
28/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.75900	0.65500	0
28/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.40520	9.37540	0
28/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.13000	2.11200	0
28/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00600	0.00500	0
28/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.70400	1.68600	0
28/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
28/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.65400	1.63600	0
28/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
28/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.60500	1.58600	0
28/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
28/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.40000	1.38300	0
28/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02600	0.02600	0
28/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.35300	1.33600	0
28/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.02900	0.02900	0
28/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.17100	1.15400	0
28/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.04700	0.04700	0
28/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.52400	2.50500	0
28/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.36900	0.38000	0
28/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.48400	2.46400	0
28/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.37900	0.38900	0
28/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.44300	2.42400	0
28/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.38800	0.39900	0
28/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.99600	0.98000	0
28/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.07200	0.07300	0
28/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.95400	0.93800	0
28/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.08000	0.08100	0
28/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.81100	0.79400	0
28/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.00700	0.00900	0
28/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.94800	0.93000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.18700	0.18600	0
28/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.91300	0.89500	0
28/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.20200	0.20100	0
28/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.87900	0.86100	0
28/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.21800	0.21700	0
28/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.72100	0.70700	0
28/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.14700	0.15000	0
28/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.61700	0.60300	0
28/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.19300	0.19600	0
28/11/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.70900	0.69600	0
28/11/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.49700	0.49900	0
28/11/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.68500	0.67200	0
28/11/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.52300	0.52500	0
28/11/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.66200	0.64900	0
28/11/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.55000	0.55200	0
28/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.18090	8.23620	0
28/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.29400	1.34800	0
28/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.24400	1.29800	0
28/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.19400	1.24800	0
28/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.89500	0.94900	0
28/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
28/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.84600	0.89900	0
28/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00200	0.00100	0
28/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.79600	0.85000	0
28/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
28/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.69700	0.75100	0
28/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.00300	0.00300	0
28/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.64800	0.70200	0
28/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.00400	0.00400	0
28/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.74900	0.80000	0
28/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.06800	0.06400	0
28/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.70900	0.75900	0
28/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.07800	0.07300	0
28/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.66900	0.71900	0
28/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.08800	0.08300	0
28/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.45300	0.50800	0
28/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.00900	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.21390	0.23100	12,659
28/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.21310	0.26950	18,519
28/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.05620	0.02920	12,423
28/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.50620	0.58780	100,000
28/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.05750	0.02380	100,000
28/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.06950	0.03890	12,346
28/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.22780	0.26730	18,750
28/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.13120	0.14980	12,500
28/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.10560	0.01170	12,500
28/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.03190	0.01810	19,481
28/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.05300	0.03750	12,987
28/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.22530	9.30830	25
28/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.43600	1.51900	0
28/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.33700	1.42000	0
28/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
28/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.18700	1.27100	0
28/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00100	0.00200	0
28/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.08800	1.17100	0
28/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
28/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.94100	1.02300	0
28/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.00500	0.00400	0
28/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.84300	0.92500	0
28/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.00700	0.00600	0
28/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.79500	0.87700	0
28/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.00900	0.00800	0
28/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.74600	0.82900	0
28/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.01000	0.01000	0
28/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.65100	0.73400	0
28/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.01500	0.01500	0
28/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.60400	0.68800	0
28/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.01800	0.01900	0
28/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.84600	0.91000	0
28/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.17100	0.15200	0
28/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.81200	0.87500	0
28/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.18700	0.16700	0
28/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.77900	0.84100	0
28/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.20400	0.18300	0
28/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.42800	0.51000	0
28/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.04200	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.35400	0.43400	0
28/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.06800	0.06500	0
28/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.28900	0.36500	0
28/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.10300	0.09600	0
28/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.26000	0.33400	0
28/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.12400	0.11500	0
28/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.16600	0.22900	0
28/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.23000	0.21000	0
28/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.14800	0.20800	0
28/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.26200	0.23900	0
28/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.09400	0.14100	0
28/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.40800	0.37200	0
28/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.08400	0.12800	0
28/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.44800	0.40900	0
28/11/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.40590	6.41360	0
28/11/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.43800	0.44600	0
28/11/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.28200	0.28200	0
28/11/2011	NZ\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.13700	0.14700	0
28/11/2011	NZ\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.07600	0.08100	0
28/11/2011	NZ\$ / R On 19-December-11	6.26	C	Foreign Exchange Future	0.13100	0.14100	0
28/11/2011	NZ\$ / R On 19-December-11	6.26	P	Foreign Exchange Future	0.08000	0.08500	0
28/11/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.28600	0.29600	0
28/11/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.19500	0.19900	0
28/11/2011	NZ\$ / R On 19-December-11	6.27	C	Foreign Exchange Future	0.12500	0.13500	0
28/11/2011	NZ\$ / R On 19-December-11	6.27	P	Foreign Exchange Future	0.08400	0.08900	0
28/11/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.28100	0.29100	0
28/11/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.20000	0.20400	0
28/11/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.27500	0.28600	0
28/11/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.20400	0.20900	0
28/11/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.41200	0.42000	0
28/11/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.30600	0.30600	0
28/11/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.38700	0.39600	0
28/11/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.33100	0.33200	0
28/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
28/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
28/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
28/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
28/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
28/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
28/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
28/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
28/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,577.51000	16,851.62000	0
28/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.32540	1.35210	0
28/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.25850	0.28450	0
28/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00010	0.00000	0
28/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.20860	0.23480	0
28/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00020	0.00030	0
28/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.18410	0.20880	0
28/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.00870	0.00670	0
28/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.14400	0.16700	0
28/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.01860	0.01490	0
28/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.11020	0.13040	0
28/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03480	0.02830	0
Futures Open Interest							747,292.00
Options Open Interest							328,993.00
Total							1,076,285.00