



JSE Interest Rate Exchange

Currency Futures & Options Weekly Statistics

From: 28/11/2011 To: 01/12/2011

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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
29/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.69050	10.65500	0
29/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.53900	2.50400	0
29/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.43900	2.40400	0
29/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.38900	2.35400	0
29/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.33900	2.30400	0
29/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.40100	2.36300	0
29/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
29/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.35100	2.31400	0
29/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00400	0.00500	0
29/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.30100	2.26400	0
29/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
29/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	2.13900	2.10400	0
29/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	2.08900	2.05400	0
29/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	2.15200	2.11500	0
29/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00500	0.00600	0
29/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	2.10200	2.06500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00500	0.00600	0
29/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	2.05200	2.01500	0
29/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00500	0.00600	0
29/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	2.00300	1.96600	0
29/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00600	0.00700	2,420
29/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.95300	1.91600	0
29/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00600	0.00700	0
29/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.90300	1.86600	0
29/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00600	0.00700	0
29/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.85400	1.81700	0
29/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00700	0.00800	0
29/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.80400	1.76700	0
29/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00700	0.00800	10,000
29/11/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.87300	1.83700	4,850
29/11/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02800	0.03200	0
29/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.70500	1.66900	0
29/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00800	0.01000	0
29/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.65700	1.62100	0
29/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.01000	0.01200	0
29/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.60800	1.57300	0
29/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.01100	0.01400	0
29/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.56000	1.52500	0
29/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01300	0.01600	0
29/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.52600	1.49100	0
29/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.01500	0.01800	0
29/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.51200	1.47800	0
29/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01500	0.01900	1,000
29/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.47800	1.44400	0
29/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.01700	0.02100	0
29/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.46500	1.43100	0
29/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.01800	0.02200	0
29/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.43100	1.39700	0
29/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.02000	0.02400	0
29/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.41800	1.38400	10,000
29/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.02100	0.02500	0
29/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.63300	1.60400	16,000
29/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.09400	0.10600	0
29/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.59200	1.56400	0
29/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.10300	0.11600	0
29/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.55200	1.52500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.11300	0.12700	0
29/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.51200	1.48600	37,000
29/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.12300	0.13800	0
29/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.18800	1.15700	0
29/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.04100	0.04800	0
29/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.14400	1.11300	0
29/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.04700	0.05400	0
29/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.10000	1.07000	0
29/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.05300	0.06100	0
29/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	1.05700	1.02800	5,000
29/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.06000	0.06900	2,420
29/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	1.01400	0.98600	0
29/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.06700	0.07700	0
29/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.97200	0.94400	0
29/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.07500	0.08500	0
29/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.39500	1.37700	0
29/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.26700	0.29100	0
29/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.36300	1.34600	0
29/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.28500	0.31000	0
29/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.33200	1.31600	0
29/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.30400	0.33000	0
29/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.82000	0.79800	0
29/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.12300	0.13900	0
29/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.78500	0.76400	0
29/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.13800	0.15500	0
29/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.38600	1.36600	0
29/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.42800	0.44800	0
29/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.35900	1.34100	0
29/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.45100	0.47300	0
29/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.30100	2.27800	200
29/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.70100	0.71400	0
29/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.65600	0.63900	0
29/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.20900	0.23000	0
29/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.28600	1.27100	0
29/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.52800	0.55300	180
29/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.60000	0.58700	0
29/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.25300	0.27800	0
29/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.57500	0.56200	0
29/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.27800	0.30300	0
29/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.55000	0.53900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.30300	0.33000	0
29/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.52700	0.51600	0
29/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.33000	0.35700	0
29/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.50400	0.49500	0
29/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.35700	0.38600	0
29/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.48300	0.47500	0
29/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.38600	0.41600	0
29/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.11600	2.09500	0
29/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.96600	0.98100	0
29/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.09800	2.07600	0
29/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.99800	1.01200	0
29/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.08000	2.05800	0
29/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.03000	1.04400	0
29/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.77300	0.76800	0
29/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.68400	0.72000	4,000
29/11/2011	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.58800	0.58200	0
29/11/2011	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.64300	0.67700	0
29/11/2011	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.55300	0.54800	0
29/11/2011	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.70800	0.74300	132
29/11/2011	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.70200	0.69800	0
29/11/2011	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.81300	0.85000	1,500
29/11/2011	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.29000	0.28700	100
29/11/2011	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.79300	0.82800	0
29/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.90400	0.89700	180
29/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.14600	1.17900	0
29/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.81500	2.79200	0
29/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.27500	1.28700	0
29/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.79600	2.77300	0
29/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.30600	1.31800	0
29/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.77700	2.75400	0
29/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.33700	1.34900	0
29/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.56100	2.59600	0
29/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.51100	3.54600	0
29/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.49710	8.45930	427
29/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.43947	1.40435	0
29/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00047	0.00075	0
29/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.38955	1.35447	0
29/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00055	0.00087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.33965	1.30461	0
29/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00065	0.00101	0
29/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	1.05681	1.02750	0
29/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.05971	0.06820	0
29/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	1.01427	0.98561	0
29/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.06717	0.07631	0
29/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.97243	0.94444	0
29/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.07533	0.08514	0
29/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.57465	0.56227	80
29/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.27755	0.30297	0
29/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.40080	13.30040	2,354
29/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.60000	2.50600	0
29/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00100	0.00000	0
29/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.40000	2.30600	0
29/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00100	0.00000	0
29/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.38900	2.29600	0
29/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.03200	0.03600	0
29/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.29200	2.20000	0
29/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.03500	0.04000	768
29/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	2.19600	2.10400	0
29/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.03900	0.04400	0
29/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.80000	1.70800	0
29/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00100	0.00200	0
29/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.95800	1.86700	0
29/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.05100	0.05700	0
29/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.91000	1.82000	0
29/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.05300	0.06000	0
29/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.86300	1.77300	0
29/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.05600	0.06300	0
29/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.81600	1.72600	0
29/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.05900	0.06600	0
29/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.76900	1.67900	0
29/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.06200	0.06900	0
29/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.50300	1.41200	0
29/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.00400	0.00600	0
29/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.45300	1.36300	0
29/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.00400	0.00700	0
29/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.63000	1.54100	0
29/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.07300	0.08100	0
29/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.35500	1.26500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.00600	0.00900	0
29/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.78000	1.69600	0
29/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.17900	0.19600	0
29/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.73900	1.65600	0
29/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.18800	0.20600	0
29/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.69900	1.61600	0
29/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.19800	0.21600	0
29/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.36100	1.28500	0
29/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.10400	0.12500	768
29/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.91400	0.82700	0
29/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.01500	0.02100	0
29/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	1.13200	1.06400	0
29/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.17500	0.20400	0
29/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10930	0.10880	31
29/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03770	0.03710	0
29/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02936	0.02886	0
29/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00006	0.00006	0
29/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01950	0.01903	0
29/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00020	0.00023	0
29/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01101	0.01067	0
29/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00171	0.00187	0
29/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.64220	11.61410	200
29/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.36400	2.34400	0
29/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01100	0.01100	0
29/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.31400	2.29400	0
29/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01100	0.01100	0
29/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.88900	1.87300	0
29/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.78900	1.77300	0
29/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.68900	1.67300	0
29/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00000	0.00000	8,220
29/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.83000	1.81100	0
29/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02700	0.02800	0
29/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.58900	1.57300	0
29/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.43900	1.42400	0
29/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00000	0.00100	0
29/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.59400	1.57600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.04100	0.04300	0
29/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.34000	1.32400	0
29/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00100	0.00100	0
29/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.50100	1.48400	0
29/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.04800	0.05100	0
29/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.24000	1.22500	0
29/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00100	0.00200	0
29/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.19100	1.17600	0
29/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00200	0.00300	0
29/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.36500	1.34700	0
29/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.06200	0.06400	0
29/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.32000	1.30300	0
29/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.06700	0.07000	0
29/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.27500	1.25800	0
29/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.07200	0.07500	0
29/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.18900	1.17300	0
29/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.08600	0.09000	0
29/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.14800	1.13200	0
29/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.09500	0.09900	0
29/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.34100	1.32500	0
29/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.19000	0.19900	0
29/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.30500	1.28900	0
29/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.20400	0.21300	0
29/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.26900	1.25400	0
29/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.21800	0.22800	0
29/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.91500	0.90200	0
29/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.16200	0.16900	0
29/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.33600	1.31700	0
29/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.36900	0.37800	0
29/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.30300	1.28400	0
29/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.38600	0.39500	0
29/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.80800	0.79800	0
29/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.20500	0.21500	0
29/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.27100	1.25200	0
29/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.40400	0.41300	0
29/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.71400	0.70600	0
29/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.26100	0.27300	0
29/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.68600	0.67800	0
29/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.28300	0.29500	0
29/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.28100	0.28000	8,220

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.09200	0.10700	0
29/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.60500	0.60000	0
29/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.35200	0.36700	0
29/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.17300	0.17600	0
29/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.18400	0.20300	0
29/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.51100	0.50800	0
29/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.45800	0.47500	0
29/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.43200	0.43100	0
29/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.57900	0.59800	0
29/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.06300	0.06700	0
29/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.47400	0.49400	0
29/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.05500	0.05900	0
29/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.51600	0.53600	0
29/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.35100	0.35200	0
29/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.74800	0.76900	0
29/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.02900	0.03200	0
29/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.74000	0.75900	0
29/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.44520	9.40520	0
29/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.21300	2.13000	0
29/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00500	0.00600	0
29/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.78500	1.70400	0
29/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.73600	1.65400	0
29/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
29/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.68600	1.60500	0
29/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
29/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.47900	1.40000	0
29/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02100	0.02600	0
29/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.43200	1.35300	0
29/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.02400	0.02900	0
29/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.24700	1.17100	0
29/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.03900	0.04700	0
29/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.56000	2.52400	0
29/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.36500	0.36900	0
29/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.52000	2.48400	0
29/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.37500	0.37900	0
29/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.47900	2.44300	0
29/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.38400	0.38800	0
29/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.06900	0.99600	0
29/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.06100	0.07200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.02600	0.95400	0
29/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.06800	0.08000	0
29/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.89000	0.81100	0
29/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.00500	0.00700	0
29/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	1.01000	0.94800	0
29/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.16700	0.18700	0
29/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.97400	0.91300	0
29/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.18100	0.20200	0
29/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.93800	0.87900	0
29/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.19500	0.21800	0
29/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.78400	0.72100	0
29/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.12600	0.14700	0
29/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.67600	0.61700	0
29/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.16800	0.19300	0
29/11/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.75300	0.70900	0
29/11/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.46100	0.49700	0
29/11/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.72800	0.68500	0
29/11/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.48600	0.52300	0
29/11/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.70400	0.66200	0
29/11/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.51200	0.55000	0
29/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.23120	8.18090	0
29/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.34300	1.29400	0
29/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.29300	1.24400	0
29/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.24300	1.19400	0
29/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.94300	0.89500	0
29/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
29/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.89400	0.84600	0
29/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00100	0.00200	0
29/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.84400	0.79600	0
29/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00100	0.00200	0
29/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.74500	0.69700	0
29/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.00200	0.00300	0
29/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.69500	0.64800	0
29/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.00200	0.00400	0
29/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.78600	0.74900	0
29/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.05500	0.06800	0
29/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.74400	0.70900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.06300	0.07800	0
29/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.70400	0.66900	0
29/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.07300	0.08800	0
29/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.49800	0.45300	0
29/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.00500	0.00900	0
29/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.23030	0.21390	12,659
29/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.23120	0.21310	18,519
29/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.04370	0.05620	12,423
29/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.51940	0.50620	100,000
29/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.04900	0.05750	100,000
29/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.05570	0.06950	12,346
29/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.24780	0.22780	18,750
29/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.13950	0.13120	12,500
29/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.11150	0.10560	12,500
29/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.02730	0.03190	19,481
29/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.04810	0.05300	12,987
29/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.25870	9.22530	0
29/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.46200	1.43600	0
29/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00100	0.00000	0
29/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.36200	1.33700	0
29/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
29/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.21300	1.18700	0
29/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00200	0.00100	0
29/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.11300	1.08800	0
29/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
29/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.96500	0.94100	0
29/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.00400	0.00500	0
29/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.86700	0.84300	0
29/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.00600	0.00700	0
29/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.81800	0.79500	0
29/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.00700	0.00900	0
29/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.76900	0.74600	0
29/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.00800	0.01000	0
29/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.67200	0.65100	0
29/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.01100	0.01500	0
29/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.62400	0.60400	0
29/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.01300	0.01800	0
29/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.85000	0.84600	0
29/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.14100	0.17100	0
29/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.81500	0.81200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.15600	0.18700	0
29/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.78000	0.77900	0
29/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.17100	0.20400	0
29/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.44000	0.42800	0
29/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.02900	0.04200	0
29/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.36200	0.35400	0
29/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.05100	0.06800	0
29/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.29200	0.28900	0
29/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.08100	0.10300	0
29/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.26000	0.26000	0
29/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.09900	0.12400	0
29/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.16000	0.16600	0
29/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.19900	0.23000	0
29/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.14200	0.14800	0
29/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.23100	0.26200	0
29/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.08700	0.09400	0
29/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.37600	0.40800	0
29/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.07700	0.08400	0
29/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.41600	0.44800	0
29/11/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.48750	6.40590	0
29/11/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.48000	0.43800	0
29/11/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.24300	0.28200	0
29/11/2011	NZ\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.18600	0.13700	0
29/11/2011	NZ\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.04400	0.07600	0
29/11/2011	NZ\$ / R On 19-December-11	6.26	C	Foreign Exchange Future	0.18000	0.13100	0
29/11/2011	NZ\$ / R On 19-December-11	6.26	P	Foreign Exchange Future	0.04800	0.08000	0
29/11/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.33000	0.28600	0
29/11/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.15600	0.19500	0
29/11/2011	NZ\$ / R On 19-December-11	6.27	C	Foreign Exchange Future	0.17300	0.12500	0
29/11/2011	NZ\$ / R On 19-December-11	6.27	P	Foreign Exchange Future	0.05100	0.08400	0
29/11/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.32400	0.28100	0
29/11/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.16000	0.20000	0
29/11/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.31800	0.27500	0
29/11/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.16400	0.20400	0
29/11/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.45200	0.41200	0
29/11/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.26500	0.30600	0
29/11/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.42600	0.38700	0
29/11/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.28900	0.33100	0
29/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
29/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
29/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
29/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
29/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
29/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
29/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
29/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,640.31000	16,577.51000	0
29/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.33290	1.32540	0
29/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.26550	0.25850	0
29/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00000	0.00010	0
29/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.21570	0.20860	0
29/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00020	0.00020	0
29/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.19010	0.18410	0
29/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.00720	0.00870	0
29/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.14910	0.14400	0
29/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.01620	0.01860	0
29/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.11400	0.11020	0
29/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03110	0.03480	0
30/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.47970	10.69050	0
30/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.32600	2.53900	0
30/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.22600	2.43900	0
30/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.17600	2.38900	0
30/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.12600	2.33900	0
30/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.18700	2.40100	0
30/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
30/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.13700	2.35100	0
30/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
30/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.08800	2.30100	0
30/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00500	0.00400	0
30/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.92600	2.13900	0
30/11/2011	\$ / R On 19-December-11	6.25	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
30/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.87600	2.08900	0
30/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.93900	2.15200	0
30/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00600	0.00500	0
30/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.88900	2.10200	0
30/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00600	0.00500	0
30/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.83900	2.05200	0
30/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00600	0.00500	0
30/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.79000	2.00300	0
30/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00700	0.00600	2,420
30/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.74000	1.95300	0
30/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00700	0.00600	0
30/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.69100	1.90300	0
30/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00800	0.00600	0
30/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.64100	1.85400	0
30/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00800	0.00700	0
30/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.59300	1.80400	0
30/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.01000	0.00700	10,000
30/11/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.66900	1.87300	4,850
30/11/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.03700	0.02800	0
30/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.49600	1.70500	0
30/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.01300	0.00800	0
30/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.44900	1.65700	0
30/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.01600	0.01000	0
30/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.40200	1.60800	0
30/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.01900	0.01100	0
30/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.35500	1.56000	0
30/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02200	0.01300	0
30/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.32100	1.52600	0
30/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.02400	0.01500	0
30/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.30800	1.51200	0
30/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.02500	0.01500	1,000
30/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.27500	1.47800	0
30/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.02800	0.01700	0
30/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.26200	1.46500	0
30/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.02900	0.01800	0
30/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.22900	1.43100	0
30/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.03200	0.02000	0
30/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.21600	1.41800	10,000
30/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.03300	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.45100	1.63300	16,000
30/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.12400	0.09400	0
30/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.41300	1.59200	0
30/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.13600	0.10300	0
30/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.37500	1.55200	0
30/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.14800	0.11300	0
30/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.33800	1.51200	37,000
30/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.16100	0.12300	0
30/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.99700	1.18800	0
30/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.06400	0.04100	0
30/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.95500	1.14400	0
30/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.07200	0.04700	0
30/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.91400	1.10000	0
30/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.08100	0.05300	0
30/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.87500	1.05700	5,000
30/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.09200	0.06000	2,420
30/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.83800	1.01400	0
30/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.10500	0.06700	0
30/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.80200	0.97200	0
30/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.11900	0.07500	0
30/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.24400	1.39500	0
30/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.32800	0.26700	0
30/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.21500	1.36300	0
30/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.34900	0.28500	0
30/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.18800	1.33200	0
30/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.37200	0.30400	0
30/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.66800	0.82000	0
30/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.18500	0.12300	0
30/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.63800	0.78500	0
30/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.20500	0.13800	0
30/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.25200	1.38600	0
30/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.50600	0.42800	0
30/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.22900	1.35900	0
30/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.53300	0.45100	0
30/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.15700	2.30100	200
30/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.76800	0.70100	0
30/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.53200	0.65600	0
30/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.29900	0.20900	0
30/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.16500	1.28600	0
30/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.61900	0.52800	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.48600	0.60000	0
30/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.35300	0.25300	0
30/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.46500	0.57500	0
30/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.38200	0.27800	0
30/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.44500	0.55000	0
30/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.41200	0.30300	0
30/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.42600	0.52700	0
30/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.44300	0.33000	0
30/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.40700	0.50400	0
30/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.47400	0.35700	0
30/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.38900	0.48300	0
30/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.50600	0.38600	0
30/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.98600	2.11600	0
30/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.04700	0.96600	0
30/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.96600	2.09800	0
30/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.07700	0.99800	0
30/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.94700	2.08000	0
30/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.10800	1.03000	0
30/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.68000	0.77300	0
30/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.80300	0.68400	4,000
30/11/2011	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.50100	0.58800	0
30/11/2011	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.76900	0.64300	0
30/11/2011	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.47200	0.55300	0
30/11/2011	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.84000	0.70800	132
30/11/2011	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.61500	0.70200	0
30/11/2011	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.93800	0.81300	1,500
30/11/2011	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.23300	0.29000	100
30/11/2011	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.95000	0.79300	0
30/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.81600	0.90400	180
30/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.27000	1.14600	0
30/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.67300	2.81500	0
30/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.34300	1.27500	0
30/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.65500	2.79600	0
30/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.37500	1.30600	0
30/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.63700	2.77700	0
30/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.40700	1.33700	0
30/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.77400	2.56100	0
30/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.72400	3.51100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.28300	8.49710	420
30/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.22710	1.43947	0
30/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00070	0.00047	0
30/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.17725	1.38955	0
30/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00085	0.00055	0
30/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.12743	1.33965	0
30/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00103	0.00065	0
30/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.87541	1.05681	0
30/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.09241	0.05971	0
30/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.83812	1.01427	0
30/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.10512	0.06717	0
30/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.80192	0.97243	0
30/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.11892	0.07533	0
30/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.46524	0.57465	80
30/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.38224	0.27755	0
30/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.17490	13.40080	2,853
30/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.37400	2.60000	0
30/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00000	0.00100	0
30/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.17400	2.40000	0
30/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00000	0.00100	0
30/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.16800	2.38900	0
30/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.03700	0.03200	0
30/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.07200	2.29200	0
30/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.04100	0.03500	768
30/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.97700	2.19600	0
30/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.04600	0.03900	0
30/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.57600	1.80000	0
30/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00200	0.00100	0
30/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.74100	1.95800	0
30/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.06000	0.05100	0
30/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.69500	1.91000	0
30/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.06400	0.05300	0
30/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.64800	1.86300	0
30/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.06700	0.05600	0
30/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.60200	1.81600	0
30/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.07100	0.05900	0
30/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.55600	1.76900	0
30/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.07500	0.06200	0
30/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.28000	1.50300	0
30/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.00600	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.23000	1.45300	0
30/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.00600	0.00400	0
30/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.41900	1.63000	0
30/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.08800	0.07300	0
30/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.13200	1.35500	0
30/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.00800	0.00600	0
30/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.59400	1.78000	0
30/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.21900	0.17900	0
30/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.55500	1.73900	0
30/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.23000	0.18800	0
30/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.51700	1.69900	0
30/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.24200	0.19800	0
30/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.17800	1.36100	0
30/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.14700	0.10400	768
30/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.69600	0.91400	0
30/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.02200	0.01500	0
30/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.96600	1.13200	0
30/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.23500	0.17500	0
30/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10710	0.10930	31
30/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03550	0.03770	0
30/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02717	0.02936	0
30/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00007	0.00006	0
30/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01743	0.01950	0
30/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00033	0.00020	0
30/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00941	0.01101	0
30/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00231	0.00171	0
30/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.46510	11.64220	200
30/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.19400	2.36400	0
30/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01200	0.01100	0
30/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.14500	2.31400	0
30/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01300	0.01100	0
30/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.72300	1.88900	0
30/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.62300	1.78900	0
30/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.52300	1.68900	0
30/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00000	0.00000	8,220
30/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.66400	1.83000	0
30/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.03200	0.02700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.42300	1.58900	0
30/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.27400	1.43900	0
30/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00100	0.00000	0
30/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.43200	1.59400	0
30/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.05000	0.04100	0
30/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.17500	1.34000	0
30/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00200	0.00100	0
30/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.34100	1.50100	0
30/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.05900	0.04800	0
30/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.07500	1.24000	0
30/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00200	0.00100	0
30/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.02600	1.19100	0
30/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00300	0.00200	0
30/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.20700	1.36500	0
30/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.07500	0.06200	0
30/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.16400	1.32000	0
30/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.08200	0.06700	0
30/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.12200	1.27500	0
30/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.09000	0.07200	0
30/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.04200	1.18900	0
30/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.11000	0.08600	0
30/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.00300	1.14800	0
30/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.12100	0.09500	0
30/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.21000	1.34100	0
30/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.23300	0.19000	0
30/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.17500	1.30500	0
30/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.24800	0.20400	0
30/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.14100	1.26900	0
30/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.26400	0.21800	0
30/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.78400	0.91500	0
30/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.20200	0.16200	0
30/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.24600	1.33600	0
30/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.45600	0.36900	0
30/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.21500	1.30300	0
30/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.47500	0.38600	0
30/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.69000	0.80800	0
30/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.25800	0.20500	0
30/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.18400	1.27100	0
30/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.49400	0.40400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.60800	0.71400	0
30/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.32600	0.26100	0
30/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.58200	0.68600	0
30/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.35000	0.28300	0
30/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.17800	0.28100	8,220
30/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.15500	0.09200	0
30/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.51100	0.60500	0
30/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.42900	0.35200	0
30/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.10500	0.17300	0
30/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.28200	0.18400	0
30/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.43000	0.51100	0
30/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.54800	0.45800	0
30/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.36300	0.43200	0
30/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.68100	0.57900	0
30/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.03500	0.06300	0
30/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.61200	0.47400	0
30/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.03000	0.05500	0
30/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.65700	0.51600	0
30/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.29500	0.35100	0
30/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.86300	0.74800	0
30/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.01500	0.02900	0
30/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.89200	0.74000	0
30/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.54510	9.44520	0
30/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.22200	2.21300	0
30/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
30/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.79600	1.78500	0
30/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
30/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.74600	1.73600	0
30/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
30/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.69600	1.68600	0
30/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
30/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.48800	1.47900	0
30/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02000	0.02100	0
30/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.44100	1.43200	0
30/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.02300	0.02400	0
30/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.25600	1.24700	0
30/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.03800	0.03900	0
30/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.64900	2.56000	0
30/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35400	0.36500	0
30/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.60800	2.52000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.36300	0.37500	0
30/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.56700	2.47900	0
30/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37200	0.38400	0
30/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.07700	1.06900	0
30/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.05900	0.06100	0
30/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.03400	1.02600	0
30/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.06600	0.06800	0
30/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.89900	0.89000	0
30/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.00400	0.00500	0
30/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	1.01500	1.01000	0
30/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.16400	0.16700	0
30/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.97900	0.97400	0
30/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.17800	0.18100	0
30/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.94300	0.93800	0
30/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.19200	0.19500	0
30/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.79100	0.78400	0
30/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.12300	0.12600	0
30/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.68100	0.67600	0
30/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.16300	0.16800	0
30/11/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.75600	0.75300	0
30/11/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.45800	0.46100	0
30/11/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.73100	0.72800	0
30/11/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.48300	0.48600	0
30/11/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.70600	0.70400	0
30/11/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.50800	0.51200	0
30/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.14150	8.23120	0
30/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.25400	1.34300	0
30/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.20400	1.29300	0
30/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.15400	1.24300	0
30/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.85500	0.94300	0
30/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00100	0.00000	0
30/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.80600	0.89400	0
30/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00200	0.00100	0
30/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.75600	0.84400	0
30/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00200	0.00100	0
30/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.65700	0.74500	0
30/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.00300	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.60700	0.69500	0
30/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.00300	0.00200	0
30/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.71000	0.78600	0
30/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.06900	0.05500	0
30/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.67000	0.74400	0
30/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.07900	0.06300	0
30/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.63200	0.70400	0
30/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.09100	0.07300	0
30/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.41100	0.49800	0
30/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.00700	0.00500	0
30/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.17320	0.23030	12,659
30/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.14490	0.23120	18,519
30/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.10510	0.04370	12,423
30/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.42810	0.51940	100,000
30/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.09710	0.04900	100,000
30/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.12580	0.05570	12,346
30/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.16840	0.24780	18,750
30/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.10640	0.13950	12,500
30/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.08990	0.11150	12,500
30/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.05450	0.02730	19,481
30/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.07700	0.04810	12,987
30/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.12250	9.25870	0
30/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.33200	1.46200	0
30/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
30/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.23200	1.36200	0
30/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
30/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.08300	1.21300	0
30/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00100	0.00200	0
30/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.98400	1.11300	0
30/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
30/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.83700	0.96500	0
30/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.00500	0.00400	0
30/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.73900	0.86700	0
30/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.00700	0.00600	0
30/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.69000	0.81800	0
30/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.00800	0.00700	0
30/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.64200	0.76900	0
30/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.01000	0.00800	0
30/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.54700	0.67200	0
30/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.01500	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.50000	0.62400	0
30/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.01800	0.01300	0
30/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.75700	0.85000	0
30/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.18500	0.14100	0
30/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.72400	0.81500	0
30/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.20200	0.15600	0
30/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.69300	0.78000	0
30/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.22100	0.17100	0
30/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.33500	0.44000	0
30/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.05300	0.02900	0
30/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.26800	0.36200	0
30/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.08600	0.05100	0
30/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.21100	0.29200	0
30/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.12900	0.08100	0
30/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.18600	0.26000	0
30/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.15400	0.09900	0
30/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.11300	0.16000	0
30/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.28100	0.19900	0
30/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.10000	0.14200	0
30/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.31800	0.23100	0
30/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.06100	0.08700	0
30/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.47900	0.37600	0
30/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.05400	0.07700	0
30/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.52200	0.41600	0
30/11/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.47030	6.48750	0
30/11/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.46800	0.48000	0
30/11/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.24800	0.24300	0
30/11/2011	NZ\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.17100	0.18600	0
30/11/2011	NZ\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.04800	0.04400	0
30/11/2011	NZ\$ / R On 19-December-11	6.26	C	Foreign Exchange Future	0.16400	0.18000	0
30/11/2011	NZ\$ / R On 19-December-11	6.26	P	Foreign Exchange Future	0.05100	0.04800	0
30/11/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.31600	0.33000	0
30/11/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.16100	0.15600	0
30/11/2011	NZ\$ / R On 19-December-11	6.27	C	Foreign Exchange Future	0.15800	0.17300	0
30/11/2011	NZ\$ / R On 19-December-11	6.27	P	Foreign Exchange Future	0.05500	0.05100	0
30/11/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.31100	0.32400	0
30/11/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.16600	0.16000	0
30/11/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.30500	0.31800	0
30/11/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.17000	0.16400	0
30/11/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.44100	0.45200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.27100	0.26500	0
30/11/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.41500	0.42600	0
30/11/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.29500	0.28900	0
30/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
30/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
30/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
30/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
30/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
30/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
30/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
30/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
30/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,310.44000	16,640.31000	0
30/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.29910	1.33290	0
30/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.23220	0.26550	0
30/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00010	0.00000	0
30/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.18240	0.21570	0
30/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00030	0.00020	0
30/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.16080	0.19010	0
30/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.01170	0.00720	0
30/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.12310	0.14910	0
30/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.02400	0.01620	0
30/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.09160	0.11400	0
30/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.04250	0.03110	0
01/12/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.41710	10.47970	0
01/12/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.26000	2.32600	0
01/12/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.16000	2.22600	0
01/12/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.11000	2.17600	0
01/12/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.06000	2.12600	0
01/12/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.12000	2.18700	0
01/12/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.07000	2.13700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.02000	2.08800	0
01/12/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00500	0.00500	0
01/12/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.86000	1.92600	0
01/12/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.81000	1.87600	0
01/12/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.87100	1.93900	0
01/12/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
01/12/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.82200	1.88900	0
01/12/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00700	0.00600	0
01/12/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.77200	1.83900	0
01/12/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00700	0.00600	0
01/12/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.72200	1.79000	0
01/12/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00700	0.00700	2,420
01/12/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.67300	1.74000	0
01/12/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00800	0.00700	0
01/12/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.62400	1.69100	0
01/12/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00900	0.00800	0
01/12/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.57600	1.64100	0
01/12/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.01100	0.00800	0
01/12/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.52800	1.59300	0
01/12/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.01300	0.01000	10,000
01/12/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.61000	1.66900	4,850
01/12/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.04500	0.03700	0
01/12/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.43300	1.49600	0
01/12/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.01800	0.01300	0
01/12/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.38500	1.44900	0
01/12/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.02000	0.01600	0
01/12/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.33900	1.40200	0
01/12/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.02400	0.01900	0
01/12/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.29200	1.35500	0
01/12/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02700	0.02200	0
01/12/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.25900	1.32100	0
01/12/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.03000	0.02400	0
01/12/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.24600	1.30800	0
01/12/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03100	0.02500	1,000
01/12/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.21300	1.27500	0
01/12/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.03400	0.02800	0
01/12/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.20100	1.26200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.03600	0.02900	0
01/12/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.16800	1.22900	0
01/12/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.03900	0.03200	0
01/12/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.15600	1.21600	10,000
01/12/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.04100	0.03300	0
01/12/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.40000	1.45100	16,000
01/12/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.13900	0.12400	0
01/12/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.36200	1.41300	0
01/12/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.15100	0.13600	0
01/12/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.32500	1.37500	0
01/12/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.16400	0.14800	0
01/12/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.28800	1.33800	37,000
01/12/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.17700	0.16100	0
01/12/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.94000	0.99700	0
01/12/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.07500	0.06400	0
01/12/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.89900	0.95500	0
01/12/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.08400	0.07200	0
01/12/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.86100	0.91400	0
01/12/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.09600	0.08100	0
01/12/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.82300	0.87500	5,000
01/12/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.10800	0.09200	2,420
01/12/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.78700	0.83800	0
01/12/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.12200	0.10500	0
01/12/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.75200	0.80200	0
01/12/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.13700	0.11900	0
01/12/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.20600	1.24400	0
01/12/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.35400	0.32800	0
01/12/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.18000	1.21500	0
01/12/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.37800	0.34900	0
01/12/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.15400	1.18800	0
01/12/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.40200	0.37200	0
01/12/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.62200	0.66800	0
01/12/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.20700	0.18500	0
01/12/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.59400	0.63800	0
01/12/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.22900	0.20500	0
01/12/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.21600	1.25200	0
01/12/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.53400	0.50600	0
01/12/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.19400	1.22900	0
01/12/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.56200	0.53300	0
01/12/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.10800	2.15700	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.78100	0.76800	0
01/12/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.49400	0.53200	0
01/12/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.32900	0.29900	0
01/12/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.13100	1.16500	0
01/12/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.64900	0.61900	180
01/12/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.45000	0.48600	0
01/12/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.38500	0.35300	0
01/12/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.43000	0.46500	0
01/12/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.41500	0.38200	0
01/12/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.41100	0.44500	0
01/12/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.44600	0.41200	0
01/12/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.39200	0.42600	0
01/12/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.47700	0.44300	0
01/12/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.37400	0.40700	0
01/12/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.50900	0.47400	0
01/12/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.35800	0.38900	0
01/12/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.54300	0.50600	0
01/12/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.93300	1.98600	0
01/12/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.05600	1.04700	0
01/12/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.91400	1.96600	0
01/12/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.08700	1.07700	0
01/12/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.89500	1.94700	0
01/12/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.11800	1.10800	0
01/12/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.65000	0.68000	0
01/12/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.83900	0.80300	4,000
01/12/2011	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.47400	0.50100	0
01/12/2011	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.80900	0.76900	0
01/12/2011	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.44500	0.47200	0
01/12/2011	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.88000	0.84000	132
01/12/2011	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.58800	0.61500	0
01/12/2011	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.97700	0.93800	1,500
01/12/2011	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.21200	0.23300	100
01/12/2011	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.99700	0.95000	0
01/12/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.78300	0.81600	180
01/12/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.30100	1.27000	0
01/12/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.62200	2.67300	0
01/12/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.35500	1.34300	0
01/12/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.60400	2.65500	0
01/12/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.38700	1.37500	0
01/12/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.58700	2.63700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.42000	1.40700	0
01/12/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.84000	2.77400	0
01/12/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.79000	3.72400	0
01/12/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.21530	8.28300	627
01/12/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.16052	1.22710	0
01/12/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00092	0.00070	0
01/12/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.11070	1.17725	0
01/12/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00110	0.00085	0
01/12/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.06091	1.12743	0
01/12/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00131	0.00103	0
01/12/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.82324	0.87541	0
01/12/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.10794	0.09241	0
01/12/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.78690	0.83812	0
01/12/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.12160	0.10512	0
01/12/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.75165	0.80192	0
01/12/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.13635	0.11892	0
01/12/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.43008	0.46524	80
01/12/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.41478	0.38224	0
01/12/2011	£ / R On 18-June-12			Foreign Exchange Future	13.04730	13.17490	2,853
01/12/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.24900	2.37400	0
01/12/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.04900	2.17400	0
01/12/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.03900	2.16800	0
01/12/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.03500	0.03700	0
01/12/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.94300	2.07200	0
01/12/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.03900	0.04100	768
01/12/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.84800	1.97700	0
01/12/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.04400	0.04600	0
01/12/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.45100	1.57600	0
01/12/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/12/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.61100	1.74100	0
01/12/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.05700	0.06000	0
01/12/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.56400	1.69500	0
01/12/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.06000	0.06400	0
01/12/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.51700	1.64800	0
01/12/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.06300	0.06700	0
01/12/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.47000	1.60200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.06600	0.07100	0
01/12/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.42400	1.55600	0
01/12/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.07000	0.07500	0
01/12/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.15500	1.28000	0
01/12/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.00600	0.00600	0
01/12/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.10600	1.23000	0
01/12/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.00700	0.00600	0
01/12/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.29500	1.41900	0
01/12/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.09100	0.08800	0
01/12/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.00800	1.13200	0
01/12/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.00900	0.00800	0
01/12/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.48800	1.59400	0
01/12/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.24100	0.21900	0
01/12/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.45300	1.55500	0
01/12/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.25600	0.23000	0
01/12/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.41900	1.51700	0
01/12/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.27200	0.24200	0
01/12/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.06500	1.17800	0
01/12/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.16100	0.14700	768
01/12/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.58000	0.69600	0
01/12/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.03100	0.02200	0
01/12/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.86300	0.96600	0
01/12/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.25900	0.23500	0
01/12/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10600	0.10710	31
01/12/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03440	0.03550	0
01/12/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02607	0.02717	0
01/12/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00007	0.00007	0
01/12/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01640	0.01743	0
01/12/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00040	0.00033	0
01/12/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00859	0.00941	0
01/12/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00259	0.00231	0
01/12/2011	€ / R On 17-September-12			Foreign Exchange Future	11.35950	11.46510	200
01/12/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.10000	2.19400	0
01/12/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01400	0.01200	0
01/12/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.05100	2.14500	0
01/12/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01500	0.01300	0
01/12/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.63600	1.72300	0
01/12/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.53600	1.62300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.43700	1.52300	0
01/12/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00100	0.00000	8,220
01/12/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.57400	1.66400	0
01/12/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.03800	0.03200	0
01/12/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.33700	1.42300	0
01/12/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/12/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.18800	1.27400	0
01/12/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00200	0.00100	0
01/12/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.34500	1.43200	0
01/12/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.05900	0.05000	0
01/12/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.08800	1.17500	0
01/12/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00200	0.00200	0
01/12/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.25500	1.34100	0
01/12/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.06900	0.05900	0
01/12/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.98900	1.07500	0
01/12/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00300	0.00200	0
01/12/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.94000	1.02600	0
01/12/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00400	0.00300	0
01/12/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.12600	1.20700	0
01/12/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.09000	0.07500	0
01/12/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.08500	1.16400	0
01/12/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.09900	0.08200	0
01/12/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.04500	1.12200	0
01/12/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.10900	0.09000	0
01/12/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.96600	1.04200	0
01/12/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.13000	0.11000	0
01/12/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.92800	1.00300	0
01/12/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.14200	0.12100	0
01/12/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.13400	1.21000	0
01/12/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.25900	0.23300	0
01/12/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.10000	1.17500	0
01/12/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.27500	0.24800	0
01/12/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.06700	1.14100	0
01/12/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.29200	0.26400	0
01/12/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.71800	0.78400	0
01/12/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.23200	0.20200	0
01/12/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.17300	1.24600	0
01/12/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.48900	0.45600	0
01/12/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.14300	1.21500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.50900	0.47500	0
01/12/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.63000	0.69000	0
01/12/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.29400	0.25800	0
01/12/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.11300	1.18400	0
01/12/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.52900	0.49400	0
01/12/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.55200	0.60800	0
01/12/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.36600	0.32600	0
01/12/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.52800	0.58200	0
01/12/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.39200	0.35000	0
01/12/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.13400	0.17800	8,220
01/12/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.19800	0.15500	0
01/12/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.46000	0.51100	0
01/12/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.47400	0.42900	0
01/12/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.07300	0.10500	0
01/12/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.33700	0.28200	0
01/12/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.38500	0.43000	0
01/12/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.59900	0.54800	0
01/12/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.32300	0.36300	0
01/12/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.73700	0.68100	0
01/12/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.02000	0.03500	0
01/12/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.68400	0.61200	0
01/12/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.01700	0.03000	0
01/12/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.73100	0.65700	0
01/12/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.26000	0.29500	0
01/12/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.92400	0.86300	0
01/12/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00700	0.01500	0
01/12/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.97100	0.89200	0
01/12/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.36330	9.54510	0
01/12/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.11800	2.22200	0
01/12/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.69100	1.79600	0
01/12/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.64100	1.74600	0
01/12/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.59100	1.69600	0
01/12/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.38500	1.48800	0
01/12/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02200	0.02000	0
01/12/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.33800	1.44100	0
01/12/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.02500	0.02300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.15300	1.25600	0
01/12/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.04000	0.03800	0
01/12/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.48500	2.64900	0
01/12/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37200	0.35400	0
01/12/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.44400	2.60800	0
01/12/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.38100	0.36300	0
01/12/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.40400	2.56700	0
01/12/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39100	0.37200	0
01/12/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.97600	1.07700	0
01/12/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.06300	0.05900	0
01/12/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.93300	1.03400	0
01/12/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.07000	0.06600	0
01/12/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.79600	0.89900	0
01/12/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.92100	1.01500	0
01/12/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.17300	0.16400	0
01/12/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.88600	0.97900	0
01/12/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.18800	0.17800	0
01/12/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.85100	0.94300	0
01/12/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.20300	0.19200	0
01/12/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.69700	0.79100	0
01/12/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.13400	0.12300	0
01/12/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.59100	0.68100	0
01/12/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.17800	0.16300	0
01/12/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.68300	0.75600	0
01/12/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.48500	0.45800	0
01/12/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.65900	0.73100	0
01/12/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.51100	0.48300	0
01/12/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.63600	0.70600	0
01/12/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.53800	0.50800	0
01/12/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.06360	8.14150	0
01/12/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.17700	1.25400	0
01/12/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.12700	1.20400	0
01/12/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.07700	1.15400	0
01/12/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.77800	0.85500	0
01/12/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.72800	0.80600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00100	0.00200	0
01/12/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.67800	0.75600	0
01/12/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00100	0.00200	0
01/12/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.57900	0.65700	0
01/12/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.00200	0.00300	0
01/12/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.53000	0.60700	0
01/12/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.00300	0.00300	0
01/12/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.64400	0.71000	0
01/12/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.08000	0.06900	0
01/12/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.60500	0.67000	0
01/12/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.09100	0.07900	0
01/12/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.56800	0.63200	0
01/12/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.10400	0.09100	0
01/12/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.33900	0.41100	0
01/12/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.01200	0.00700	0
01/12/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.15860	0.17320	12,659
01/12/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.12280	0.14490	18,519
01/12/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.12600	0.10510	12,423
01/12/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.39950	0.42810	100,000
01/12/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.11100	0.09710	100,000
01/12/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.15140	0.12580	12,346
01/12/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.14520	0.16840	18,750
01/12/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.09850	0.10640	12,500
01/12/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.08530	0.08990	12,500
01/12/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.06370	0.05450	19,481
01/12/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.08700	0.07700	12,987
01/12/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.04590	9.12250	0
01/12/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.26200	1.33200	0
01/12/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.16300	1.23200	0
01/12/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/12/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.01400	1.08300	0
01/12/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00200	0.00100	0
01/12/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.91500	0.98400	0
01/12/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00300	0.00200	0
01/12/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.76700	0.83700	0
01/12/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.00500	0.00500	0
01/12/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.67000	0.73900	0
01/12/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.00800	0.00700	0
01/12/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.62100	0.69000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.00900	0.00800	0
01/12/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.57300	0.64200	0
01/12/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.01100	0.01000	0
01/12/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.47700	0.54700	0
01/12/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.01500	0.01500	0
01/12/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.43400	0.50000	0
01/12/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.02200	0.01800	0
01/12/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.70000	0.75700	0
01/12/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.20400	0.18500	0
01/12/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.66900	0.72400	0
01/12/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.22300	0.20200	0
01/12/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.64000	0.69300	0
01/12/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.24400	0.22100	0
01/12/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.28000	0.33500	0
01/12/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.06800	0.05300	0
01/12/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.21800	0.26800	0
01/12/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.10600	0.08600	0
01/12/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.16700	0.21100	0
01/12/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.15500	0.12900	0
01/12/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.14600	0.18600	0
01/12/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.18400	0.15400	0
01/12/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.08400	0.11300	0
01/12/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.32200	0.28100	0
01/12/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.07300	0.10000	0
01/12/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.36100	0.31800	0
01/12/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.04200	0.06100	0
01/12/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.53000	0.47900	0
01/12/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.03600	0.05400	0
01/12/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.57400	0.52200	0
01/12/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.40670	6.47030	0
01/12/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.42900	0.46800	0
01/12/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.27200	0.24800	0
01/12/2011	NZ\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.13100	0.17100	0
01/12/2011	NZ\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.07200	0.04800	0
01/12/2011	NZ\$ / R On 19-December-11	6.26	C	Foreign Exchange Future	0.12500	0.16400	0
01/12/2011	NZ\$ / R On 19-December-11	6.26	P	Foreign Exchange Future	0.07600	0.05100	0
01/12/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.27600	0.31600	0
01/12/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.18400	0.16100	0
01/12/2011	NZ\$ / R On 19-December-11	6.27	C	Foreign Exchange Future	0.12000	0.15800	0
01/12/2011	NZ\$ / R On 19-December-11	6.27	P	Foreign Exchange Future	0.08100	0.05500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.27100	0.31100	0
01/12/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.18900	0.16600	0
01/12/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.26600	0.30500	0
01/12/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.19400	0.17000	0
01/12/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.40400	0.44100	0
01/12/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.29700	0.27100	0
01/12/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.37900	0.41500	0
01/12/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.32200	0.29500	0
01/12/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
01/12/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
01/12/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
01/12/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
01/12/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
01/12/2011	RAIN On 19-December-11			Foreign Exchange Future	16,177.32000	16,310.44000	0
01/12/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.29020	1.29910	0
01/12/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.22340	0.23220	0
01/12/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00010	0.00010	0
01/12/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.17350	0.18240	0
01/12/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00020	0.00030	0
01/12/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.15350	0.16080	0
01/12/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.01330	0.01170	0
01/12/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.11650	0.12310	0
01/12/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.02630	0.02400	0
01/12/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08600	0.09160	0
01/12/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.04580	0.04250	0
Futures Open Interest							738,416.00
Options Open Interest							328,993.00
Total							1,067,409.00