



# Currency Futures & Options Weekly Statistics

From: 12/12/2011 To: 13/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.56890	10.45920	0
12/12/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.40000	2.29100	0
12/12/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.30000	2.19100	0
12/12/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.25000	2.14100	0
12/12/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.20000	2.09100	0
12/12/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.26400	2.15400	0
12/12/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
12/12/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.21500	2.10400	0
12/12/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00400	0.00300	0
12/12/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.16500	2.05400	0
12/12/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00400	0.00300	0
12/12/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	2.00000	1.89100	0
12/12/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.95000	1.84100	0
12/12/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	2.01600	1.90500	0
12/12/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00500	0.00400	0
12/12/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.96600	1.85600	0
12/12/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00500	0.00500	0
12/12/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.91700	1.80600	0
12/12/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00600	0.00500	0
12/12/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.86700	1.75600	0
12/12/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00600	0.00500	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.81700	1.70700	0
12/12/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00600	0.00600	0
12/12/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.76800	1.65700	0
12/12/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00700	0.00600	0
12/12/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.71800	1.60800	0
12/12/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00700	0.00700	0
12/12/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.66900	1.56000	0
12/12/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00800	0.00900	10,000
12/12/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.74800	1.63600	4,850
12/12/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.03300	0.03300	0
12/12/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.57200	1.46300	0
12/12/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.01100	0.01200	0
12/12/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.52300	1.41600	0
12/12/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.01200	0.01500	0
12/12/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.47500	1.36800	0
12/12/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.01400	0.01700	0
12/12/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.42700	1.32100	0
12/12/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01600	0.02000	0
12/12/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.39300	1.28700	0
12/12/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.01800	0.02200	0
12/12/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.38000	1.27400	0
12/12/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01900	0.02300	1,000
12/12/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.34500	1.24000	0
12/12/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.02000	0.02500	0
12/12/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.33200	1.22700	0
12/12/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.02100	0.02600	0
12/12/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.29800	1.19400	0
12/12/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.02300	0.02900	0
12/12/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.28500	1.18100	10,000
12/12/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.02400	0.03000	0
12/12/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.51800	1.41800	16,000
12/12/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.10500	0.11700	0
12/12/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.47700	1.37900	0
12/12/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.11400	0.12800	0
12/12/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.43700	1.34000	0
12/12/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.12400	0.13900	0
12/12/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.39700	1.30200	37,000
12/12/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.13400	0.15100	0
12/12/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.05600	0.95900	0
12/12/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.04500	0.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.01200	0.91600	0
12/12/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.05100	0.06500	0
12/12/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.96800	0.87400	0
12/12/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.05700	0.07300	0
12/12/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.92500	0.83500	5,000
12/12/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.06400	0.08400	2,420
12/12/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.88500	0.79700	0
12/12/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.07400	0.09600	0
12/12/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.84500	0.76000	0
12/12/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.08400	0.10900	13,860
12/12/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.29000	1.21200	0
12/12/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.28200	0.31800	0
12/12/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.25800	1.18100	0
12/12/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.30000	0.33700	0
12/12/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.22600	1.15400	0
12/12/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.31800	0.36000	0
12/12/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.69600	0.62300	0
12/12/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.13500	0.17200	0
12/12/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.66200	0.59200	0
12/12/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.15100	0.19100	0
12/12/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.27100	1.20800	0
12/12/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.43400	0.48400	0
12/12/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.24500	1.18400	0
12/12/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.45800	0.51000	0
12/12/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.15100	2.08500	200
12/12/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.67300	0.71600	0
12/12/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.53900	0.48500	0
12/12/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.22800	0.28400	4,620
12/12/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.17400	1.11700	0
12/12/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.53700	0.59300	180
12/12/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.48700	0.43800	0
12/12/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.27600	0.33700	0
12/12/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.46300	0.41700	0
12/12/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.30200	0.36600	0
12/12/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.43900	0.39600	4,620
12/12/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.32800	0.39500	0
12/12/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.41700	0.37700	0
12/12/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.35600	0.42600	0
12/12/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.39600	0.35800	0
12/12/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.38500	0.45700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.37700	0.34000	0
12/12/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.41600	0.48900	0
12/12/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.95600	1.90000	0
12/12/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.92800	0.98100	0
12/12/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.93600	1.88100	0
12/12/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.95800	1.01200	0
12/12/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.91700	1.86200	0
12/12/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.98900	1.04300	0
12/12/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.67300	0.62900	0
12/12/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.71000	0.77800	4,000
12/12/2011	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.49300	0.44800	0
12/12/2011	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.67800	0.74500	0
12/12/2011	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.46000	0.41900	0
12/12/2011	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.74500	0.81600	132
12/12/2011	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.60400	0.56500	0
12/12/2011	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.84100	0.91400	1,500
12/12/2011	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.20700	0.19000	100
12/12/2011	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.84600	0.93900	0
12/12/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.80300	0.76300	180
12/12/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.16600	1.23900	0
12/12/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.64400	2.58300	0
12/12/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.22500	1.27400	0
12/12/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.62600	2.56500	0
12/12/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.25700	1.30600	0
12/12/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.60700	2.54700	0
12/12/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.28800	1.33800	0
12/12/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.70000	2.80900	0
12/12/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.65000	3.75900	0
12/12/2011	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.46530	8.35330	0
12/12/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.29981	1.19098	0
12/12/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00001	0.00008	0
12/12/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.24982	1.14101	0
12/12/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00002	0.00011	0
12/12/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.19982	1.09106	0
12/12/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00002	0.00016	0
12/12/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.92533	0.83531	0
12/12/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.06383	0.08451	0
12/12/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.88468	0.79719	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.07318	0.09639	0
12/12/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.84497	0.76015	0
12/12/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.08347	0.10935	0
12/12/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.46252	0.41677	80
12/12/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.30102	0.36597	0
12/12/2011	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.62425	0.00000	0
12/12/2011	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.45895	0.00000	0
12/12/2011	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.60365	0.00000	0
12/12/2011	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.48835	0.00000	0
12/12/2011	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.58386	0.00000	0
12/12/2011	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.51856	0.00000	0
12/12/2011	£ / R On 18-June-12			Foreign Exchange Future	13.18020	13.04210	2,683
12/12/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.36800	2.23300	0
12/12/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.16800	2.03300	0
12/12/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.15300	2.02000	0
12/12/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.02300	0.02600	0
12/12/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.05500	1.92200	0
12/12/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.02500	0.02800	768
12/12/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.95800	1.82500	0
12/12/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.02800	0.03100	0
12/12/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.56800	1.43300	0
12/12/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.71500	1.58400	0
12/12/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.03500	0.04000	0
12/12/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.66600	1.53600	0
12/12/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.03600	0.04200	0
12/12/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.61800	1.48800	0
12/12/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.03800	0.04400	0
12/12/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.57000	1.44100	0
12/12/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.04000	0.04700	0
12/12/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.52200	1.39300	0
12/12/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.04200	0.04900	0
12/12/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.26800	1.13500	0
12/12/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.00000	0.00200	0
12/12/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.21800	1.08500	0
12/12/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.00000	0.00200	0
12/12/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.37900	1.26000	0
12/12/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.04900	0.06600	0

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12/12/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.11800	0.98600	0
12/12/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.00000	0.00300	0
12/12/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.54800	1.44400	0
12/12/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.16800	0.20200	0
12/12/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.50600	1.40800	0
12/12/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.17600	0.21600	0
12/12/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.46900	1.37200	0
12/12/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.18900	0.23000	0
12/12/2011	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	1.16300	1.05900	0
12/12/2011	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.08300	0.11500	9,000
12/12/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.12300	1.02100	0
12/12/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.09300	0.12700	768
12/12/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.67400	0.54800	0
12/12/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.00600	0.01500	0
12/12/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.89800	0.81200	0
12/12/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.16800	0.21800	0
12/12/2011	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.73700	0.66600	0
12/12/2011	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.25700	0.32200	3,000
12/12/2011	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.57600	0.52000	3,000
12/12/2011	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.39600	0.47600	0
12/12/2011	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.32100	0.29300	9,000
12/12/2011	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	0.84100	0.94900	0
12/12/2011	¥ / R On 18-June-12			Foreign Exchange Future	0.10910	0.10800	0
12/12/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03590	0.03480	0
12/12/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02755	0.02655	0
12/12/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00005	0.00005	0
12/12/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01771	0.01678	0
12/12/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00021	0.00028	0
12/12/2011	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01335	0.00000	0
12/12/2011	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00225	0.00000	0
12/12/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00928	0.00867	0
12/12/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00178	0.00217	0
12/12/2011	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00783	0.00000	0
12/12/2011	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00673	0.00000	0
12/12/2011	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00469	0.00000	0
12/12/2011	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01359	0.00000	0
12/12/2011	€ / R On 17-September-12			Foreign Exchange Future	11.36700	11.32130	200
12/12/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.09200	2.05300	0
12/12/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01000	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.04300	2.00400	0
12/12/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01100	0.01300	0
12/12/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.62200	1.58500	0
12/12/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.52200	1.48500	0
12/12/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.42200	1.38500	0
12/12/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00000	0.00000	8,220
12/12/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.56000	1.52300	0
12/12/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02800	0.03200	0
12/12/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.32200	1.28500	0
12/12/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.17200	1.13600	0
12/12/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00000	0.00100	0
12/12/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.32600	1.29000	0
12/12/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.04400	0.04900	0
12/12/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.07300	1.03600	0
12/12/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.23500	1.19900	0
12/12/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.05300	0.05800	0
12/12/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.97300	0.93600	0
12/12/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.92300	0.88600	0
12/12/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.10100	1.06900	0
12/12/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.06900	0.07800	0
12/12/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.05900	1.02800	0
12/12/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.07700	0.08700	0
12/12/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.01700	0.98700	0
12/12/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.08500	0.09600	0
12/12/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.93600	0.90700	0
12/12/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.10400	0.11600	0
12/12/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.89600	0.86800	0
12/12/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.11400	0.12700	10,200
12/12/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.10400	1.07500	0
12/12/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.22600	0.24000	0
12/12/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.06900	1.04200	0
12/12/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.24100	0.25700	0
12/12/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.03500	1.00900	0
12/12/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.25700	0.27400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	€ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.43000	0.39700	0
12/12/2011	€ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00800	0.01200	5,700
12/12/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.67800	0.65800	0
12/12/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.19600	0.21700	0
12/12/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.12800	1.10100	0
12/12/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.43700	0.45500	0
12/12/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.09700	1.07100	0
12/12/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.45600	0.47500	0
12/12/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.58700	0.57000	0
12/12/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.25500	0.27900	0
12/12/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.06700	1.04100	0
12/12/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.47600	0.49500	0
12/12/2011	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.55900	0.54300	0
12/12/2011	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.27700	0.30200	3,400
12/12/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.50600	0.49100	0
12/12/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.32400	0.35000	0
12/12/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.48100	0.46700	0
12/12/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.34900	0.37600	0
12/12/2011	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.45700	0.44400	3,400
12/12/2011	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.37500	0.40300	0
12/12/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.41100	0.40100	0
12/12/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.42900	0.46000	0
12/12/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.01900	0.02300	0
12/12/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.29700	0.33800	0
12/12/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.33700	0.32900	0
12/12/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.55500	0.58800	0
12/12/2011	€ / R On 19-December-11	11.40	C	Foreign Exchange Future	0.00500	0.00900	11,400
12/12/2011	€ / R On 19-December-11	11.40	P	Foreign Exchange Future	0.48300	0.52400	0
12/12/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.27600	0.27000	0
12/12/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.69400	0.72900	0
12/12/2011	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.24900	0.24400	10,200
12/12/2011	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	0.76700	0.80300	0
12/12/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.00100	0.00300	0
12/12/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.72900	0.76800	0
12/12/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.21500	0.21200	0
12/12/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.88300	0.92100	0
12/12/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.97900	1.01600	0
12/12/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.37150	9.34970	0
12/12/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.13600	2.09400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00300	0.00300	0
12/12/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.70300	1.66200	0
12/12/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.65300	1.61200	0
12/12/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.60300	1.56200	0
12/12/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.39700	1.35700	0
12/12/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01400	0.01600	0
12/12/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.34900	1.30900	0
12/12/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01600	0.01800	0
12/12/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.16000	1.12100	0
12/12/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.02700	0.03000	0
12/12/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.49200	2.46900	0
12/12/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37100	0.36900	0
12/12/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.45100	2.42900	0
12/12/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.38000	0.37900	0
12/12/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.41100	2.38900	0
12/12/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39000	0.38900	0
12/12/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.97600	0.93900	0
12/12/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.04300	0.04800	0
12/12/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.93100	0.89500	0
12/12/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.04800	0.05400	0
12/12/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.80400	0.76300	0
12/12/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.91400	0.88400	0
12/12/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.14400	0.15600	0
12/12/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.87700	0.84800	0
12/12/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.15700	0.17000	0
12/12/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.84100	0.81300	0
12/12/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.17100	0.18500	0
12/12/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.68300	0.65200	0
12/12/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.10000	0.11100	0
12/12/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.57200	0.54500	0
12/12/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.13900	0.15400	0
12/12/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.66900	0.64900	0
12/12/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.44800	0.47000	0
12/12/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.64400	0.62500	0
12/12/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.47300	0.49600	0
12/12/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.62100	0.60200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.50000	0.52300	0
12/12/2011	CAD/ R On 18-June-12			Foreign Exchange Future	8.20650	8.13430	0
12/12/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.22700	1.15700	0
12/12/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.17700	1.10700	0
12/12/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.12700	1.05700	0
12/12/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.82700	0.75700	0
12/12/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.77700	0.70700	0
12/12/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.72700	0.65700	0
12/12/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.62700	0.55700	0
12/12/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.57700	0.50800	0
12/12/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
12/12/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.67500	0.61900	0
12/12/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.05600	0.07100	0
12/12/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.63400	0.58000	0
12/12/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.06500	0.08200	0
12/12/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.59300	0.54200	0
12/12/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.07400	0.09400	0
12/12/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.37900	0.31200	0
12/12/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.00200	0.00500	0
12/12/2011	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.43100	0.00000	0
12/12/2011	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.32500	0.00000	0
12/12/2011	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.40800	0.00000	0
12/12/2011	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.35200	0.00000	0
12/12/2011	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.38500	0.00000	0
12/12/2011	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.37900	0.00000	0
12/12/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.30580	0.21470	12,659
12/12/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.17980	0.12640	18,519
12/12/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.02470	0.06400	12,423
12/12/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.44160	0.40000	100,000
12/12/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.07230	0.09810	100,000
12/12/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.03520	0.09440	12,346
12/12/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.25030	0.17420	18,750
12/12/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.14100	0.11540	12,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.11400	0.09730	12,500
12/12/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.03410	0.05130	19,481
12/12/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.05690	0.07630	12,987
12/12/2011	CHF / R On 18-June-12			Foreign Exchange Future	9.12040	9.08130	0
12/12/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.19700	1.16300	0
12/12/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.09700	1.06300	0
12/12/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.94700	0.91300	0
12/12/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.84700	0.81400	0
12/12/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
12/12/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.69800	0.66500	0
12/12/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.00100	0.00200	0
12/12/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.59900	0.56600	0
12/12/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.00200	0.00300	0
12/12/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.54900	0.51700	0
12/12/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.00200	0.00400	0
12/12/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.50000	0.46800	0
12/12/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.00300	0.00500	0
12/12/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.40400	0.37500	0
12/12/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.00700	0.01200	0
12/12/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.35800	0.33100	0
12/12/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.01100	0.01800	0
12/12/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.62800	0.61100	0
12/12/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.19200	0.21100	0
12/12/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.59900	0.58300	0
12/12/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.21300	0.23300	0
12/12/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.57100	0.55500	0
12/12/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.23500	0.25500	0
12/12/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.18900	0.17500	0
12/12/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.04200	0.06200	0
12/12/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.12200	0.11600	0
12/12/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.07500	0.10300	0
12/12/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.07400	0.07700	0
12/12/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.12700	0.16400	0
12/12/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.05800	0.06300	0
12/12/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.16100	0.20000	0
12/12/2011	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.61800	0.00000	0
12/12/2011	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.54800	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.59900	0.00000	0
12/12/2011	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.57900	0.00000	0
12/12/2011	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.57900	0.00000	0
12/12/2011	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.60900	0.00000	0
12/12/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.01500	0.02100	0
12/12/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.36800	0.40800	0
12/12/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.00500	0.00800	0
12/12/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.55800	0.59500	0
12/12/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.00400	0.00700	0
12/12/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.60700	0.64400	0
12/12/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.38680	6.37720	0
12/12/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.39800	0.38800	0
12/12/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.26100	0.26100	0
12/12/2011	NZ\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.09100	0.09300	0
12/12/2011	NZ\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.05900	0.07000	0
12/12/2011	NZ\$ / R On 19-December-11	6.26	C	Foreign Exchange Future	0.08500	0.08800	0
12/12/2011	NZ\$ / R On 19-December-11	6.26	P	Foreign Exchange Future	0.06300	0.07500	0
12/12/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.23900	0.23700	0
12/12/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.17000	0.17700	0
12/12/2011	NZ\$ / R On 19-December-11	6.27	C	Foreign Exchange Future	0.08000	0.08300	0
12/12/2011	NZ\$ / R On 19-December-11	6.27	P	Foreign Exchange Future	0.06800	0.08000	0
12/12/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.23300	0.23100	0
12/12/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.17400	0.18100	0
12/12/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.22800	0.22600	0
12/12/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.17900	0.18600	0
12/12/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.37100	0.36200	0
12/12/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.28400	0.28500	0
12/12/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.34600	0.33700	0
12/12/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.30900	0.31000	0
12/12/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
12/12/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
12/12/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
12/12/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
12/12/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	PULA / R On 19-March-12	1.11	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
12/12/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
12/12/2011	RAIN On 19-December-11			Foreign Exchange Future	16,323.78000	16,180.07000	0
12/12/2011	YUAN/R On 18-June-12			Foreign Exchange Future	1.32970	1.13030	0
12/12/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.24690	0.22910	0
12/12/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.23930	0.00000	0
12/12/2011	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00960	0.00000	0
12/12/2011	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.19740	0.00000	0
12/12/2011	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01770	0.00000	0
12/12/2011	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.15960	0.00000	0
12/12/2011	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02990	0.00000	0
12/12/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.09510	0.08480	0
12/12/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03180	0.03950	0
13/12/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.52850	10.56890	0
13/12/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.35700	2.40000	0
13/12/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.25700	2.30000	0
13/12/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.20700	2.25000	0
13/12/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.15700	2.20000	0
13/12/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.29900	2.26400	0
13/12/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
13/12/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.24900	2.21500	0
13/12/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00300	0.00400	0
13/12/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.19900	2.16500	0
13/12/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00300	0.00400	0
13/12/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.95700	2.00000	0
13/12/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.90700	1.95000	0
13/12/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	2.05000	2.01600	0
13/12/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00400	0.00500	0
13/12/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	2.00000	1.96600	0
13/12/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00400	0.00500	0
13/12/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.95000	1.91700	0
13/12/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00400	0.00600	0
13/12/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.90100	1.86700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00500	0.00600	2,420
13/12/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.85100	1.81700	0
13/12/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00500	0.00600	0
13/12/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.80100	1.76800	0
13/12/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00500	0.00700	0
13/12/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.75100	1.71800	0
13/12/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00500	0.00700	0
13/12/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.70200	1.66900	0
13/12/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00600	0.00800	10,000
13/12/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.70100	1.74800	4,850
13/12/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.03300	0.03300	0
13/12/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.60400	1.57200	0
13/12/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00800	0.01100	0
13/12/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.55600	1.52300	0
13/12/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.01000	0.01200	0
13/12/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.50700	1.47500	0
13/12/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.01100	0.01400	0
13/12/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.45900	1.42700	0
13/12/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01300	0.01600	0
13/12/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.42400	1.39300	0
13/12/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.01400	0.01800	0
13/12/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.41100	1.38000	0
13/12/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01500	0.01900	1,000
13/12/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.37700	1.34500	0
13/12/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.01700	0.02000	0
13/12/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.36400	1.33200	0
13/12/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.01800	0.02100	0
13/12/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.32900	1.29800	0
13/12/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.01900	0.02300	0
13/12/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.31600	1.28500	10,000
13/12/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.02000	0.02400	0
13/12/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.47900	1.51800	16,000
13/12/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.11300	0.10500	0
13/12/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.43900	1.47700	0
13/12/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.12300	0.11400	0
13/12/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.40000	1.43700	0
13/12/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.13400	0.12400	0
13/12/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.36100	1.39700	37,000
13/12/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.14500	0.13400	0
13/12/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.08600	1.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.04000	0.04500	0
13/12/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.04200	1.01200	0
13/12/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.04600	0.05100	0
13/12/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.99800	0.96800	0
13/12/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.05200	0.05700	0
13/12/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.95500	0.92500	5,000
13/12/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.05900	0.06400	2,420
13/12/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.91200	0.88500	0
13/12/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.06600	0.07400	0
13/12/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.87200	0.84500	0
13/12/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.07600	0.08400	13,860
13/12/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.26000	1.29000	0
13/12/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.29800	0.28200	0
13/12/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.22800	1.25800	0
13/12/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.31600	0.30000	0
13/12/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.19800	1.22600	0
13/12/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.33600	0.31800	0
13/12/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.72400	0.69600	0
13/12/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.12800	0.13500	0
13/12/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.68900	0.66200	0
13/12/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.14300	0.15100	0
13/12/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.24900	1.27100	0
13/12/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.45700	0.43400	0
13/12/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.22500	1.24500	0
13/12/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.48300	0.45800	0
13/12/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.13000	2.15100	200
13/12/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.69200	0.67300	0
13/12/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.56500	0.53900	0
13/12/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.21900	0.22800	4,620
13/12/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.15700	1.17400	0
13/12/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.56500	0.53700	180
13/12/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.51300	0.48700	0
13/12/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.26700	0.27600	0
13/12/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.48900	0.46300	0
13/12/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.29300	0.30200	0
13/12/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.46500	0.43900	4,620
13/12/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.31900	0.32800	0
13/12/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.44300	0.41700	0
13/12/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.34700	0.35600	0
13/12/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.42200	0.39600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.37600	0.38500	0
13/12/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.40200	0.37700	0
13/12/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.40600	0.41600	0
13/12/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.94600	1.95600	0
13/12/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.95800	0.92800	0
13/12/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.92800	1.93600	0
13/12/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.99000	0.95800	0
13/12/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.90900	1.91700	0
13/12/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.02100	0.98900	0
13/12/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.66900	0.67300	0
13/12/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.75300	0.71000	4,000
13/12/2011	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.48300	0.49300	0
13/12/2011	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.71500	0.67800	0
13/12/2011	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.30200	0.00000	366
13/12/2011	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.60600	0.00000	0
13/12/2011	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.45200	0.46000	0
13/12/2011	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.78400	0.74500	132
13/12/2011	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.60300	0.60400	0
13/12/2011	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.88700	0.84100	1,500
13/12/2011	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.22900	0.20700	100
13/12/2011	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.83300	0.84600	0
13/12/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.79700	0.80300	180
13/12/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.20500	1.16600	0
13/12/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.63200	2.64400	0
13/12/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.25400	1.22500	0
13/12/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.61400	2.62600	0
13/12/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.28600	1.25700	0
13/12/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.59500	2.60700	0
13/12/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.31700	1.28800	0
13/12/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.74300	2.70000	0
13/12/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.69300	3.65000	0
13/12/2011	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.41780	8.46530	0
13/12/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.25740	1.29981	0
13/12/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00000	0.00001	0
13/12/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.20740	1.24982	0
13/12/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00000	0.00002	0
13/12/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.15740	1.19982	0
13/12/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00000	0.00002	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.95462	0.92533	0
13/12/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.05812	0.06383	0
13/12/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.91205	0.88468	0
13/12/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.06555	0.07318	0
13/12/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.87223	0.84497	0
13/12/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.07573	0.08347	0
13/12/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.48856	0.46252	80
13/12/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.29206	0.30102	0
13/12/2011	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.60852	0.62425	0
13/12/2011	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.49072	0.45895	0
13/12/2011	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.58907	0.60365	0
13/12/2011	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.52127	0.48835	0
13/12/2011	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.57040	0.58386	0
13/12/2011	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.55260	0.51856	0
13/12/2011	£ / R On 18-June-12			Foreign Exchange Future	13.10320	13.18020	2,983
13/12/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.29800	2.36800	0
13/12/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.09800	2.16800	0
13/12/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.20200	2.15300	0
13/12/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.02000	0.02300	0
13/12/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.10400	2.05500	0
13/12/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.02200	0.02500	768
13/12/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	2.00700	1.95800	0
13/12/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.02500	0.02800	0
13/12/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.49800	1.56800	0
13/12/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.76600	1.71500	0
13/12/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.03400	0.03500	0
13/12/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.71800	1.66600	0
13/12/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.03600	0.03600	0
13/12/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.67000	1.61800	0
13/12/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.03800	0.03800	0
13/12/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.62200	1.57000	0
13/12/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.04000	0.04000	0
13/12/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.57400	1.52200	0
13/12/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.04200	0.04200	0
13/12/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.19800	1.26800	0
13/12/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.14800	1.21800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.43300	1.37900	0
13/12/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.05100	0.04900	0
13/12/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.04800	1.11800	0
13/12/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.48600	1.54800	0
13/12/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.18300	0.16800	0
13/12/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.44900	1.50600	0
13/12/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.19600	0.17600	0
13/12/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.41300	1.46900	0
13/12/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.21000	0.18900	0
13/12/2011	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	1.21200	1.16300	0
13/12/2011	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.08000	0.08300	9,000
13/12/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.17200	1.12300	0
13/12/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.09000	0.09300	768
13/12/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.60400	0.67400	0
13/12/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.00600	0.00600	0
13/12/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.94200	0.89800	0
13/12/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.16000	0.16800	0
13/12/2011	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.77600	0.73700	0
13/12/2011	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.24400	0.25700	3,000
13/12/2011	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.61000	0.57600	3,000
13/12/2011	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.37800	0.39600	0
13/12/2011	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.34300	0.32100	9,000
13/12/2011	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	0.81100	0.84100	0
13/12/2011	¥ / R On 18-June-12			Foreign Exchange Future	0.10880	0.10910	0
13/12/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03560	0.03590	0
13/12/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02834	0.02755	0
13/12/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00004	0.00005	0
13/12/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01846	0.01771	0
13/12/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00016	0.00021	0
13/12/2011	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01312	0.01335	0
13/12/2011	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00232	0.00225	0
13/12/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00988	0.00928	0
13/12/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00158	0.00178	0
13/12/2011	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00775	0.00783	0
13/12/2011	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00695	0.00673	0
13/12/2011	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00470	0.00469	0
13/12/2011	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01390	0.01359	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	€ / R On 17-September-12			Foreign Exchange Future	11.27500	11.36700	200
13/12/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.10600	2.09200	0
13/12/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.00800	0.01000	0
13/12/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.05700	2.04300	0
13/12/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.00900	0.01100	0
13/12/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.53400	1.62200	0
13/12/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.43400	1.52200	0
13/12/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.33400	1.42200	0
13/12/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00000	0.00000	8,220
13/12/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.57200	1.56000	0
13/12/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02400	0.02800	0
13/12/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.23400	1.32200	0
13/12/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.08400	1.17200	0
13/12/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.33700	1.32600	0
13/12/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.03900	0.04400	0
13/12/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.98400	1.07300	0
13/12/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00000	0.00100	0
13/12/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.24500	1.23500	0
13/12/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.04700	0.05300	0
13/12/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.88400	0.97300	0
13/12/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00000	0.00100	0
13/12/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.83400	0.92300	0
13/12/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.00000	0.00100	0
13/12/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.11100	1.10100	0
13/12/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.06300	0.06900	0
13/12/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.06900	1.05900	0
13/12/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.07100	0.07700	0
13/12/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.02700	1.01700	0
13/12/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.07900	0.08500	0
13/12/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.94600	0.93600	0
13/12/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.09800	0.10400	0
13/12/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.90700	0.89600	0
13/12/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.10900	0.11400	10,200
13/12/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.03500	1.10400	0
13/12/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.24900	0.22600	0
13/12/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.00200	1.06900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.26600	0.24100	0
13/12/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.97000	1.03500	0
13/12/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.28400	0.25700	0
13/12/2011	€ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.34600	0.43000	0
13/12/2011	€ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.01200	0.00800	5,700
13/12/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.69000	0.67800	0
13/12/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.19200	0.19600	0
13/12/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.06500	1.12800	0
13/12/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.46600	0.43700	0
13/12/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.03600	1.09700	0
13/12/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.48700	0.45600	0
13/12/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.60100	0.58700	0
13/12/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.25300	0.25500	0
13/12/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.00600	1.06700	0
13/12/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.50700	0.47600	0
13/12/2011	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.57300	0.55900	0
13/12/2011	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.27500	0.27700	3,400
13/12/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.52100	0.50600	0
13/12/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.32300	0.32400	0
13/12/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.49600	0.48100	0
13/12/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.34800	0.34900	0
13/12/2011	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.47200	0.45700	3,400
13/12/2011	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.37400	0.37500	0
13/12/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.42800	0.41100	0
13/12/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.43000	0.42900	0
13/12/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.01200	0.01900	0
13/12/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.37800	0.29700	0
13/12/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.35400	0.33700	0
13/12/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.55600	0.55500	0
13/12/2011	€ / R On 19-December-11	11.40	C	Foreign Exchange Future	0.00400	0.00500	11,400
13/12/2011	€ / R On 19-December-11	11.40	P	Foreign Exchange Future	0.57000	0.48300	0
13/12/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.29300	0.27600	0
13/12/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.69500	0.69400	0
13/12/2011	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.26600	0.24900	10,200
13/12/2011	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	0.76800	0.76700	0
13/12/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.81700	0.72900	0
13/12/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.23200	0.21500	0
13/12/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.88400	0.88300	0
13/12/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	1.06700	0.97900	0
13/12/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.40750	9.37150	0
13/12/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.23400	2.13600	0
13/12/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
13/12/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.72300	1.70300	0
13/12/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.67300	1.65300	0
13/12/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.62300	1.60300	0
13/12/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.49200	1.39700	0
13/12/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01000	0.01400	0
13/12/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.44400	1.34900	0
13/12/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01200	0.01600	0
13/12/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.25200	1.16000	0
13/12/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.02000	0.02700	0
13/12/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.52200	2.49200	0
13/12/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.36500	0.37100	0
13/12/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.48100	2.45100	0
13/12/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.37400	0.38000	0
13/12/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.44000	2.41100	0
13/12/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.38300	0.39000	0
13/12/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.06600	0.97600	0
13/12/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.03400	0.04300	0
13/12/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.02000	0.93100	0
13/12/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.03800	0.04800	0
13/12/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.82400	0.80400	0
13/12/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.92600	0.91400	0
13/12/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.14000	0.14400	0
13/12/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.88900	0.87700	0
13/12/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.15300	0.15700	0
13/12/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.85200	0.84100	0
13/12/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.16600	0.17100	0
13/12/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.76100	0.68300	0
13/12/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.07900	0.10000	0
13/12/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.64500	0.57200	0
13/12/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.11300	0.13900	0
13/12/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.67800	0.66900	0
13/12/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.44000	0.44800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.65300	0.64400	0
13/12/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.46500	0.47300	0
13/12/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.62900	0.62100	0
13/12/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.49100	0.50000	0
13/12/2011	CAD/ R On 18-June-12			Foreign Exchange Future	8.18520	8.20650	0
13/12/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.20800	1.22700	0
13/12/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.15800	1.17700	0
13/12/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.10800	1.12700	0
13/12/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.80800	0.82700	0
13/12/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.75800	0.77700	0
13/12/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.70800	0.72700	0
13/12/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.60800	0.62700	0
13/12/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.55800	0.57700	0
13/12/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.72100	0.67500	0
13/12/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.04500	0.05600	0
13/12/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.67800	0.63400	0
13/12/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.05200	0.06500	0
13/12/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.63700	0.59300	0
13/12/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.06100	0.07400	0
13/12/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.36000	0.37900	0
13/12/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.00200	0.00200	0
13/12/2011	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.42000	0.43100	0
13/12/2011	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.33500	0.32500	0
13/12/2011	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.39800	0.40800	0
13/12/2011	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.36300	0.35200	0
13/12/2011	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.37700	0.38500	0
13/12/2011	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.39200	0.37900	0
13/12/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.27830	0.30580	12,659
13/12/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.15180	0.17980	18,519
13/12/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.03050	0.02470	12,423
13/12/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.43050	0.44160	100,000
13/12/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.08400	0.07230	100,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.04620	0.03520	12,346
13/12/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.21850	0.25030	18,750
13/12/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.04890	0.14100	12,500
13/12/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.10650	0.11400	12,500
13/12/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.03410	0.03410	19,481
13/12/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.04810	0.05690	12,987
13/12/2011	CHF / R On 18-June-12			Foreign Exchange Future	9.03980	9.12040	0
13/12/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.12100	1.19700	0
13/12/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.02100	1.09700	0
13/12/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.87100	0.94700	0
13/12/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.77100	0.84700	0
13/12/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.62200	0.69800	0
13/12/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.52300	0.59900	0
13/12/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.00200	0.00200	0
13/12/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.47400	0.54900	0
13/12/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.00300	0.00200	0
13/12/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.42600	0.50000	0
13/12/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.00500	0.00300	0
13/12/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.33100	0.40400	0
13/12/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.01000	0.00700	0
13/12/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.28600	0.35800	0
13/12/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.01500	0.01100	0
13/12/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.63400	0.62800	0
13/12/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.19000	0.19200	0
13/12/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.60500	0.59900	0
13/12/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.21100	0.21300	0
13/12/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.57700	0.57100	0
13/12/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.23300	0.23500	0
13/12/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.12800	0.18900	0
13/12/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.05700	0.04200	0
13/12/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.07500	0.12200	0
13/12/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.10400	0.07500	0
13/12/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.04300	0.07400	0
13/12/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.17200	0.12700	0
13/12/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.03200	0.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.21100	0.16100	0
13/12/2011	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.58100	0.61800	0
13/12/2011	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.59100	0.54800	0
13/12/2011	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.56300	0.59900	0
13/12/2011	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.62300	0.57900	0
13/12/2011	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.54500	0.57900	0
13/12/2011	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.65500	0.60900	0
13/12/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.00700	0.01500	0
13/12/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.43600	0.36800	0
13/12/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.00300	0.00500	0
13/12/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.63200	0.55800	0
13/12/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.00200	0.00400	0
13/12/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.68100	0.60700	0
13/12/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.38950	6.38680	0
13/12/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.40100	0.39800	0
13/12/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.26200	0.26100	0
13/12/2011	NZ\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.09000	0.09100	0
13/12/2011	NZ\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.05200	0.05900	0
13/12/2011	NZ\$ / R On 19-December-11	6.26	C	Foreign Exchange Future	0.08400	0.08500	0
13/12/2011	NZ\$ / R On 19-December-11	6.26	P	Foreign Exchange Future	0.05600	0.06300	0
13/12/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.28800	0.23900	0
13/12/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.15300	0.17000	0
13/12/2011	NZ\$ / R On 19-December-11	6.27	C	Foreign Exchange Future	0.07800	0.08000	0
13/12/2011	NZ\$ / R On 19-December-11	6.27	P	Foreign Exchange Future	0.06000	0.06800	0
13/12/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.28200	0.23300	0
13/12/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.15700	0.17400	0
13/12/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.27600	0.22800	0
13/12/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.16100	0.17900	0
13/12/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.37500	0.37100	0
13/12/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.28600	0.28400	0
13/12/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.35100	0.34600	0
13/12/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.31200	0.30900	0
13/12/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
13/12/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
13/12/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
13/12/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
13/12/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
13/12/2011	RAIN On 19-December-11			Foreign Exchange Future	16,222.15000	16,323.78000	0
13/12/2011	YUAN/R On 18-June-12			Foreign Exchange Future	1.31860	1.32970	0
13/12/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.23930	0.24690	0
13/12/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.22900	0.23930	0
13/12/2011	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.01040	0.00960	0
13/12/2011	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.18800	0.19740	0
13/12/2011	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01940	0.01770	0
13/12/2011	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.15190	0.15960	0
13/12/2011	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.03330	0.02990	0
13/12/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.09850	0.09510	0
13/12/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.03070	0.03180	0
<b>Futures Open Interest</b>							<b>741,915.00</b>
<b>Options Open Interest</b>							<b>455,109.00</b>
<b>Total</b>							<b>1,197,024.00</b>