



Currency Futures & Options Weekly Statistics

From: 27/06/2011 To: 29/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.19710	9.23210	0
27/06/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.93200	0.96400	0
27/06/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.03300	0.02800	5,000
27/06/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.46600	0.49600	0
27/06/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.06200	0.05600	8,880
27/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.42700	0.45700	6,060
27/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.07300	0.06700	0
27/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.35500	0.38300	0
27/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.10100	0.09300	5,980
27/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.46900	0.49400	6,425
27/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.17000	0.15800	0
27/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.29000	0.31600	980
27/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.13600	0.12600	10,000
27/06/2011	\$ / R On 19-September-11	6.85	C	Foreign Exchange Future	0.26000	0.28500	1,980
27/06/2011	\$ / R On 19-September-11	6.85	P	Foreign Exchange Future	0.15600	0.14500	0
27/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.23200	0.25600	6,000
27/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.17800	0.16600	10,000
27/06/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.20600	0.22900	0
27/06/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.20200	0.18900	0
27/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.46000	0.47900	0
27/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.29700	0.27900	0
27/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.45300	0.47200	0
27/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.30400	0.28600	1,000
27/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.43400	0.45300	0
27/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.32100	0.30300	0
27/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.41000	0.42700	0
27/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.34700	0.32700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.15200	0.16800	6,060
27/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.29800	0.27800	0
27/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.62500	0.64500	13,000
27/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.40500	0.38700	0
27/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.60100	0.62100	0
27/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.43100	0.41300	0
27/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.57700	0.59700	0
27/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.45700	0.43900	0
27/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.55500	0.57300	11,000
27/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.48500	0.46500	0
27/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.20600	0.21800	0
27/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.50700	0.48200	0
27/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.19400	0.20500	0
27/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.54500	0.51900	0
27/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.07700	0.08600	10,000
27/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.57300	0.54600	0
27/06/2011	\$ / R On 19-September-11	7.50	C	Foreign Exchange Future	0.07000	0.07800	0
27/06/2011	\$ / R On 19-September-11	7.50	P	Foreign Exchange Future	0.61600	0.58800	0
27/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05900	0.06500	200
27/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.70500	0.67500	0
27/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.52900	0.54400	0
27/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.69800	0.67500	0
27/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.51300	0.52700	0
27/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.73200	0.70800	0
27/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.49700	0.51100	0
27/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.76600	0.74200	0
27/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.04100	0.04700	15,000
27/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.88700	0.85700	0
27/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.30900	1.32700	200
27/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.81600	0.79300	0
27/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02800	0.03200	0
27/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.12400	1.09200	0
27/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02600	0.02900	0
27/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.17200	1.13900	0
27/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.13600	1.15000	0
27/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.09300	1.06600	0
27/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.11900	1.13300	0
27/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.12600	1.09900	0
27/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.10100	1.11500	0
27/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.15800	1.13100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.46400	1.47300	0
27/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41700	1.39100	0
27/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.44700	1.45600	0
27/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.45000	1.42400	0
27/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.43000	1.43900	0
27/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48300	1.45700	0
27/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00400	0.00400	0
27/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.85000	2.81400	0
27/06/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.04940	7.08590	20
27/06/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.35349	0.37516	0
27/06/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.25409	0.23926	0
27/06/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.32788	0.34883	0
27/06/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.27848	0.26293	0
27/06/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.30358	0.32384	0
27/06/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.30418	0.28794	0
27/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.15250	0.16777	0
27/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.29820	0.27757	0
27/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.13801	0.15214	0
27/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.33371	0.31194	0
27/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.56290	11.60110	0
27/06/2011	£ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.68900	0.72300	0
27/06/2011	£ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.07200	0.06900	5,490
27/06/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.43500	0.46700	0
27/06/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.16800	0.16300	630
27/06/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.37400	0.40600	0
27/06/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.20700	0.20200	1,200
27/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.34500	0.37700	3,455
27/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.22800	0.22300	0
27/06/2011	£ / R On 19-September-11	11.10	C	Foreign Exchange Future	0.29200	0.32300	630
27/06/2011	£ / R On 19-September-11	11.10	P	Foreign Exchange Future	0.27500	0.26900	0
27/06/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.27000	0.29800	0
27/06/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.30300	0.29400	0
27/06/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.25000	0.27700	1,200
27/06/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.33300	0.32300	0
27/06/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.42600	0.44700	0
27/06/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.46800	0.45100	0
27/06/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.56300	0.58700	0
27/06/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.55800	0.54400	0
27/06/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.54200	0.56400	0
27/06/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.58700	0.57100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.52300	0.54400	0
27/06/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.61800	0.60100	0
27/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.14200	0.16100	0
27/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.57500	0.55700	0
27/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.32000	0.33800	0
27/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.66200	0.64200	0
27/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.30500	0.32200	0
27/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.69700	0.67600	0
27/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.29000	0.30700	0
27/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.73200	0.71100	0
27/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.58900	0.60500	0
27/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.82600	0.80400	0
27/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.57200	0.58800	0
27/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.85900	0.83700	0
27/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.55600	0.57100	0
27/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.89300	0.87000	0
27/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.05700	0.06700	0
27/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.04000	1.01300	200
27/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.18000	0.19300	0
27/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.12200	1.09700	250
27/06/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08730	0.08820	0
27/06/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01736	0.01825	0
27/06/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00006	0.00005	0
27/06/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00847	0.00920	0
27/06/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00117	0.00100	0
27/06/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00346	0.00385	0
27/06/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00616	0.00565	0
27/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41400	11.41310	0
27/06/2011	€ / R On 19-March-12			Foreign Exchange Future	10.13730	10.10780	5,000
27/06/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.17600	1.14900	0
27/06/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.08900	0.09100	0
27/06/2011	€ / R On 19-September-11	9.30	C	Foreign Exchange Future	0.65400	0.63400	0
27/06/2011	€ / R On 19-September-11	9.30	P	Foreign Exchange Future	0.04600	0.05300	6,195
27/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.42200	0.40800	0
27/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.11400	0.12700	2,065
27/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.38900	0.37500	0
27/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.13100	0.14400	0
27/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.35600	0.34400	0
27/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.14800	0.16300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.51300	0.49800	0
27/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.24300	0.25600	0
27/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.48400	0.47000	0
27/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.26400	0.27800	0
27/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.45600	0.44300	0
27/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.28600	0.30100	0
27/06/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.37900	0.36800	0
27/06/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.35900	0.37600	0
27/06/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.50900	0.49300	0
27/06/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.42200	0.43500	0
27/06/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.48500	0.47000	0
27/06/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.44800	0.46200	0
27/06/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.46200	0.45000	0
27/06/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.47500	0.49200	0
27/06/2011	€ / R On 19-September-11	10.25	C	Foreign Exchange Future	0.12300	0.12400	6,195
27/06/2011	€ / R On 19-September-11	10.25	P	Foreign Exchange Future	0.46500	0.49300	0
27/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.09100	0.09300	3,590
27/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.58300	0.61200	0
27/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.15230	8.23150	0
27/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.64900	0.72300	0
27/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.04300	0.03400	0
27/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.60700	0.68000	0
27/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.05100	0.04100	0
27/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.56600	0.63700	0
27/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.06000	0.04800	0
27/06/2011	AU\$ / R On 19-September-11	7.00	C	Foreign Exchange Future	0.27000	0.33600	0
27/06/2011	AU\$ / R On 19-September-11	7.00	P	Foreign Exchange Future	0.08400	0.06500	0
27/06/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.17200	0.22700	0
27/06/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.13600	0.10600	0
27/06/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.29800	0.34500	0
27/06/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.26700	0.23300	0
27/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.35200	1.40500	0
27/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.45000	0.42400	0
27/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.32400	1.37600	0
27/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.47200	0.44500	0
27/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.29700	1.34800	0
27/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.49500	0.46700	0
27/06/2011	AU\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.06800	0.09400	0
27/06/2011	AU\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.33200	0.27300	0
27/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12400	0.15600	0

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27/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.41800	0.36700	0
27/06/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.05000	0.07000	0
27/06/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.41400	0.34900	0
27/06/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.11840	7.17150	0
27/06/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.21100	0.23300	0
27/06/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.29300	0.26200	0
27/06/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.19300	0.21300	0
27/06/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.32500	0.29200	0
27/06/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.17700	0.19600	0
27/06/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.35900	0.32500	0
27/06/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.02630	0.02390	22,388
27/06/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.13470	0.14430	21,898
27/06/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.46490	8.46620	50
27/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.77000	0.77100	0
27/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.02900	0.02800	0
27/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.72600	0.72700	0
27/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.03500	0.03400	0
27/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.68300	0.68400	0
27/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.04200	0.04100	0
27/06/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.47300	0.47100	0
27/06/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.25800	0.25500	0
27/06/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.44700	0.44500	0
27/06/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.28200	0.27900	0
27/06/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.42200	0.42000	0
27/06/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.30700	0.30400	0
27/06/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.22200	0.22300	0
27/06/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.28100	0.28000	0
27/06/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.35400	0.35200	0
27/06/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.38900	0.38600	0
27/06/2011	RAIN On 19-September-11			Foreign Exchange Future	14,081.56000	14,121.02000	0
27/06/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.09140	1.09870	0
27/06/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.06690	0.07120	0
27/06/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02550	0.02250	0
27/06/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.04270	0.04600	0
27/06/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.05130	0.04730	0
27/06/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02730	0.02970	0
27/06/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.08590	0.08100	0
28/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.16690	9.19710	0
28/06/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.90200	0.93200	0
28/06/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.03500	0.03300	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.43700	0.46600	0
28/06/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.06400	0.06200	8,880
28/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.39900	0.42700	6,060
28/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.07600	0.07300	0
28/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.32800	0.35500	0
28/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.10500	0.10100	5,980
28/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.44300	0.46900	6,425
28/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.17600	0.17000	0
28/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.26400	0.29000	980
28/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.14100	0.13600	10,000
28/06/2011	\$ / R On 19-September-11	6.85	C	Foreign Exchange Future	0.23400	0.26000	1,980
28/06/2011	\$ / R On 19-September-11	6.85	P	Foreign Exchange Future	0.16100	0.15600	0
28/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.20700	0.23200	6,000
28/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.18400	0.17800	10,000
28/06/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.18700	0.20600	0
28/06/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.21400	0.20200	0
28/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.43600	0.46000	0
28/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.30600	0.29700	0
28/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.42900	0.45300	0
28/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.31300	0.30400	1,000
28/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.41000	0.43400	0
28/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.33000	0.32100	0
28/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.38600	0.41000	0
28/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.35600	0.34700	0
28/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.13700	0.15200	6,060
28/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.31400	0.29800	0
28/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.60100	0.62500	13,000
28/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.41600	0.40500	0
28/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.57700	0.60100	0
28/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.44200	0.43100	0
28/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.55400	0.57700	0
28/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.46900	0.45700	0
28/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.53200	0.55500	11,000
28/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.49700	0.48500	0
28/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.19200	0.20600	0
28/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.52500	0.50700	0
28/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.18000	0.19400	0
28/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.56300	0.54500	0
28/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.06800	0.07700	10,000
28/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.59500	0.57300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.15900	0.00000	500
28/06/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.64200	0.00000	0
28/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05200	0.05900	200
28/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.72900	0.70500	0
28/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.51100	0.52900	0
28/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.71600	0.69800	0
28/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.49500	0.51300	0
28/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.75000	0.73200	0
28/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.48000	0.49700	0
28/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.78500	0.76600	0
28/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.03700	0.04100	15,000
28/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.91400	0.88700	0
28/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.28500	1.30900	200
28/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.83300	0.81600	0
28/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02500	0.02800	0
28/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.15200	1.12400	0
28/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02300	0.02600	0
28/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.20000	1.17200	0
28/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.11400	1.13600	0
28/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.11200	1.09300	0
28/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.09700	1.11900	0
28/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.14500	1.12600	0
28/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.08000	1.10100	0
28/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.17800	1.15800	0
28/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.44800	1.46400	0
28/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.43100	1.41700	0
28/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.43200	1.44700	0
28/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.46500	1.45000	0
28/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.41500	1.43000	0
28/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.49800	1.48300	0
28/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00300	0.00400	0
28/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.88000	2.85000	0
28/06/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.01740	7.04940	20
28/06/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.32950	0.35349	0
28/06/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.26210	0.25409	0
28/06/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.30446	0.32788	0
28/06/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.28706	0.27848	0
28/06/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.28484	0.30358	0
28/06/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.31744	0.30418	0
28/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.13729	0.15250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.31449	0.29820	0
28/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.12392	0.13801	0
28/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.35112	0.33371	0
28/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.51490	11.56290	0
28/06/2011	£ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.65400	0.68900	0
28/06/2011	£ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.07900	0.07200	5,490
28/06/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.40400	0.43500	0
28/06/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.17900	0.16800	630
28/06/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.34400	0.37400	0
28/06/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.21900	0.20700	1,200
28/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.31600	0.34500	3,455
28/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.24100	0.22800	0
28/06/2011	£ / R On 19-September-11	11.10	C	Foreign Exchange Future	0.26800	0.29200	630
28/06/2011	£ / R On 19-September-11	11.10	P	Foreign Exchange Future	0.29300	0.27500	0
28/06/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.24700	0.27000	0
28/06/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.32200	0.30300	0
28/06/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.22800	0.25000	1,200
28/06/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.35300	0.33300	0
28/06/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.40400	0.42600	0
28/06/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.48900	0.46800	0
28/06/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.54000	0.56300	0
28/06/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.58000	0.55800	0
28/06/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.52000	0.54200	0
28/06/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.61000	0.58700	0
28/06/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.50100	0.52300	0
28/06/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.64100	0.61800	0
28/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.12800	0.14200	0
28/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.60300	0.57500	0
28/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.30300	0.32000	0
28/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.68800	0.66200	0
28/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.28800	0.30500	0
28/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.72300	0.69700	0
28/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.27500	0.29000	0
28/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.76000	0.73200	0
28/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.56600	0.58900	0
28/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.85100	0.82600	0
28/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.55000	0.57200	0
28/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.88500	0.85900	0
28/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.53300	0.55600	0
28/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.91800	0.89300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.05000	0.05700	0
28/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.07500	1.04000	200
28/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.17000	0.18000	0
28/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.15500	1.12200	250
28/06/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08700	0.08730	0
28/06/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01706	0.01736	0
28/06/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
28/06/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00823	0.00847	0
28/06/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00123	0.00117	0
28/06/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00335	0.00346	0
28/06/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00635	0.00616	0
28/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
28/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41420	11.41400	0
28/06/2011	€ / R On 19-March-12			Foreign Exchange Future	10.14900	10.13730	5,000
28/06/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.18600	1.17600	0
28/06/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.08700	0.08900	0
28/06/2011	€ / R On 19-September-11	9.30	C	Foreign Exchange Future	0.66700	0.65400	0
28/06/2011	€ / R On 19-September-11	9.30	P	Foreign Exchange Future	0.04200	0.04600	6,195
28/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.43000	0.42200	0
28/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.10500	0.11400	2,065
28/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.39500	0.38900	0
28/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.12000	0.13100	0
28/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.36200	0.35600	0
28/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.13700	0.14800	0
28/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.52000	0.51300	0
28/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.23500	0.24300	0
28/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.49100	0.48400	0
28/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.25600	0.26400	0
28/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.46200	0.45600	0
28/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.27700	0.28600	0
28/06/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.38400	0.37900	0
28/06/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.34900	0.35900	0
28/06/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.51500	0.50900	0
28/06/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.41600	0.42200	0
28/06/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.49100	0.48500	0
28/06/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.44200	0.44800	0
28/06/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.46700	0.46200	0
28/06/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.46800	0.47500	0
28/06/2011	€ / R On 19-September-11	10.25	C	Foreign Exchange Future	0.12300	0.12300	6,195
28/06/2011	€ / R On 19-September-11	10.25	P	Foreign Exchange Future	0.44800	0.46500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.09000	0.09100	3,590
28/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.56500	0.58300	0
28/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.19220	8.15230	0
28/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.66700	0.64900	0
28/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.03900	0.04300	0
28/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.62500	0.60700	0
28/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.04700	0.05100	0
28/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.58400	0.56600	0
28/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.05600	0.06000	0
28/06/2011	AU\$ / R On 19-September-11	7.00	C	Foreign Exchange Future	0.28500	0.27000	0
28/06/2011	AU\$ / R On 19-September-11	7.00	P	Foreign Exchange Future	0.07600	0.08400	0
28/06/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.18300	0.17200	0
28/06/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.12400	0.13600	0
28/06/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.30500	0.29800	0
28/06/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.25600	0.26700	0
28/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.37700	1.35200	0
28/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.43500	0.45000	0
28/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.34900	1.32400	0
28/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.45700	0.47200	0
28/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.32100	1.29700	0
28/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.47900	0.49500	0
28/06/2011	AU\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.07300	0.06800	0
28/06/2011	AU\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.31400	0.33200	0
28/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.13100	0.12400	0
28/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.40300	0.41800	0
28/06/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.05300	0.05000	0
28/06/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.39400	0.41400	0
28/06/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.10220	7.11840	0
28/06/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.19900	0.21100	0
28/06/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.29700	0.29300	0
28/06/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.18200	0.19300	0
28/06/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.33000	0.32500	0
28/06/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.16700	0.17700	0
28/06/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.36500	0.35900	0
28/06/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.02860	0.02630	22,388
28/06/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.12710	0.13470	21,898
28/06/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.46570	8.46490	50
28/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.77100	0.77000	0
28/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.02800	0.02900	0
28/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.72700	0.72600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.03400	0.03500	0
28/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.68400	0.68300	0
28/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.04100	0.04200	0
28/06/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.47100	0.47300	0
28/06/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.25500	0.25800	0
28/06/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.44400	0.44700	0
28/06/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.27800	0.28200	0
28/06/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.41900	0.42200	0
28/06/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.30300	0.30700	0
28/06/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.21800	0.22200	0
28/06/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.27500	0.28100	0
28/06/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.35100	0.35400	0
28/06/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.38500	0.38900	0
28/06/2011	RAIN On 19-September-11			Foreign Exchange Future	14,068.42000	14,081.56000	0
28/06/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.08900	1.09140	0
28/06/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.06460	0.06690	0
28/06/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02560	0.02550	0
28/06/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.04100	0.04270	0
28/06/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.05200	0.05130	0
28/06/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02610	0.02730	0
28/06/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.08710	0.08590	0
29/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.17150	9.16690	0
29/06/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.17800	0.00000	0
29/06/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00200	0.00000	0
29/06/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.08900	0.00000	0
29/06/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01800	0.00000	0
29/06/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.90500	0.90200	0
29/06/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.03400	0.03500	5,000
29/06/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.81900	0.00000	0
29/06/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.04800	0.00000	0
29/06/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.69500	0.00000	0
29/06/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.07400	0.00000	0
29/06/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.65600	0.00000	0
29/06/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.08500	0.00000	0
29/06/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.43800	0.43700	0
29/06/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.06200	0.06400	8,880
29/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.40000	0.39900	6,060
29/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.07400	0.07600	0
29/06/2011	\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.47800	0.00000	0
29/06/2011	\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.15700	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.57500	0.00000	0
29/06/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.20500	0.00000	0
29/06/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.54400	0.00000	0
29/06/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.22400	0.00000	0
29/06/2011	\$ / R On 19-September-11	6.85	C	Foreign Exchange Future	0.23600	0.23400	1,980
29/06/2011	\$ / R On 19-September-11	6.85	P	Foreign Exchange Future	0.16000	0.16100	0
29/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.20900	0.20700	6,000
29/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.18300	0.18400	10,000
29/06/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.18800	0.18700	0
29/06/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.21200	0.21400	0
29/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.44000	0.43600	0
29/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.30600	0.30600	0
29/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.43300	0.42900	0
29/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.31300	0.31300	1,000
29/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.41500	0.41000	0
29/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.33100	0.33000	0
29/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.39100	0.38600	0
29/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.35700	0.35600	0
29/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.13800	0.13700	6,060
29/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.31200	0.31400	0
29/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.60300	0.60100	13,000
29/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.41700	0.41600	0
29/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.57900	0.57700	0
29/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.44300	0.44200	0
29/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.55600	0.55400	0
29/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.47000	0.46900	0
29/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.53400	0.53200	11,000
29/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.49800	0.49700	0
29/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.19400	0.19200	0
29/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.52300	0.52500	0
29/06/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.28200	0.00000	0
29/06/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.56200	0.00000	0
29/06/2011	\$ / R On 19-December-11	7.45	C	Foreign Exchange Future	0.17100	0.00000	0
29/06/2011	\$ / R On 19-December-11	7.45	P	Foreign Exchange Future	0.60000	0.00000	0
29/06/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.16100	0.15900	500
29/06/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.64000	0.64200	0
29/06/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.24400	0.00000	0
29/06/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.67400	0.00000	0
29/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05200	0.05200	200
29/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.72600	0.72900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.51100	0.51100	0
29/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.71900	0.71600	0
29/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.49600	0.49500	0
29/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.75400	0.75000	0
29/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.48000	0.48000	0
29/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.78800	0.78500	0
29/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.03700	0.03700	15,000
29/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.91100	0.91400	0
29/06/2011	\$ / R On 19-December-11	7.90	C	Foreign Exchange Future	0.10100	0.00000	0
29/06/2011	\$ / R On 19-December-11	7.90	P	Foreign Exchange Future	0.98000	0.00000	0
29/06/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.16800	0.00000	0
29/06/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.99800	0.00000	0
29/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.26500	1.28500	200
29/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.85000	0.83300	0
29/06/2011	\$ / R On 19-December-11	8.05	C	Foreign Exchange Future	0.08600	0.00000	0
29/06/2011	\$ / R On 19-December-11	8.05	P	Foreign Exchange Future	1.11500	0.00000	0
29/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02300	0.02300	0
29/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.19700	1.20000	0
29/06/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.12500	0.00000	0
29/06/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.30500	0.00000	0
29/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.09700	1.11400	0
29/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.13200	1.11200	0
29/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.08000	1.09700	0
29/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.16500	1.14500	0
29/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.06300	1.08000	0
29/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.19800	1.17800	0
29/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.45500	1.44800	0
29/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.43400	1.43100	0
29/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.43800	1.43200	0
29/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.46700	1.46500	0
29/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.42100	1.41500	0
29/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.50000	1.49800	0
29/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00300	0.00300	0
29/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.87700	2.88000	0
29/06/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.02140	7.01740	20
29/06/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.33189	0.32950	0
29/06/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.26049	0.26210	0
29/06/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.30684	0.30446	0
29/06/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.28544	0.28706	0
29/06/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.28711	0.28484	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.31571	0.31744	0
29/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.13793	0.13729	0
29/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.31143	0.31449	0
29/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.12448	0.12392	0
29/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.34798	0.35112	0
29/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.52740	11.51490	0
29/06/2011	£ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.66100	0.65400	0
29/06/2011	£ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.07300	0.07900	5,490
29/06/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.47500	0.00000	0
29/06/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.13700	0.00000	0
29/06/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.40900	0.40400	0
29/06/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.17100	0.17900	630
29/06/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.34900	0.34400	0
29/06/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.21100	0.21900	1,200
29/06/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.74700	0.00000	0
29/06/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.37300	0.00000	0
29/06/2011	£ / R On 19-September-11	11.10	C	Foreign Exchange Future	0.27000	0.26800	630
29/06/2011	£ / R On 19-September-11	11.10	P	Foreign Exchange Future	0.28200	0.29300	0
29/06/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.25000	0.24700	0
29/06/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.31200	0.32200	0
29/06/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.23000	0.22800	1,200
29/06/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.34200	0.35300	0
29/06/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.21200	0.00000	0
29/06/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.37400	0.00000	0
29/06/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.40800	0.40400	0
29/06/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.48000	0.48900	0
29/06/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.54600	0.54000	0
29/06/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.57200	0.58000	0
29/06/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.52700	0.52000	0
29/06/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.60300	0.61000	0
29/06/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.50800	0.50100	0
29/06/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.63400	0.64100	0
29/06/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.48900	0.00000	0
29/06/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.66500	0.00000	0
29/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.30500	0.30300	0
29/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.67700	0.68800	0
29/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.29100	0.28800	0
29/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.71300	0.72300	0
29/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.27700	0.27500	0
29/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.74900	0.76000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.26400	0.00000	0
29/06/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.78600	0.00000	0
29/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.56700	0.56600	0
29/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.84000	0.85100	0
29/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.55100	0.55000	0
29/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.87400	0.88500	0
29/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.53400	0.53300	0
29/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.90700	0.91800	0
29/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.05100	0.05000	0
29/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.06300	1.07500	200
29/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.17100	0.17000	0
29/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.14300	1.15500	250
29/06/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.28300	0.00000	0
29/06/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.20900	0.00000	0
29/06/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08690	0.08700	0
29/06/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01696	0.01706	0
29/06/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
29/06/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00815	0.00823	0
29/06/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00125	0.00123	0
29/06/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00331	0.00335	0
29/06/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00641	0.00635	0
29/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41430	11.41420	0
29/06/2011	€ / R On 19-March-12			Foreign Exchange Future	10.16290	10.14900	5,000
29/06/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.24000	0.00000	0
29/06/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.07700	0.00000	0
29/06/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.19700	1.18600	0
29/06/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.08400	0.08700	0
29/06/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.84100	0.00000	0
29/06/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.09100	0.00000	0
29/06/2011	€ / R On 19-September-11	9.40	C	Foreign Exchange Future	0.59400	0.00000	0
29/06/2011	€ / R On 19-September-11	9.40	P	Foreign Exchange Future	0.05200	0.00000	0
29/06/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.65500	0.00000	0
29/06/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.15500	0.00000	0
29/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.43800	0.43000	0
29/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.09600	0.10500	2,065
29/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.40300	0.39500	0
29/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.11100	0.12000	0
29/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.36900	0.36200	0
29/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.12700	0.13700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.52500	0.52000	0
29/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.22500	0.23500	0
29/06/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.65500	0.00000	0
29/06/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.29200	0.00000	0
29/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.46600	0.46200	0
29/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.26600	0.27700	0
29/06/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.59800	0.00000	0
29/06/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.33500	0.00000	0
29/06/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.38700	0.38400	0
29/06/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.33700	0.34900	0
29/06/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.51800	0.51500	0
29/06/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.40500	0.41600	0
29/06/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.49400	0.49100	0
29/06/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.43100	0.44200	0
29/06/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.47000	0.46700	0
29/06/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.45700	0.46800	0
29/06/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.43100	0.00000	0
29/06/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.51800	0.00000	0
29/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.08900	0.09000	3,590
29/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.54700	0.56500	0
29/06/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.06500	0.00000	0
29/06/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.67300	0.00000	0
29/06/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.05200	0.00000	0
29/06/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.76000	0.00000	0
29/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.27980	8.19220	0
29/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.74200	0.66700	0
29/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02900	0.03900	0
29/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.69900	0.62500	0
29/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.03600	0.04700	0
29/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.65600	0.58400	0
29/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.04300	0.05600	0
29/06/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.56700	0.00000	0
29/06/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.02200	0.00000	0
29/06/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.51100	0.00000	0
29/06/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.12700	0.00000	0
29/06/2011	AU\$ / R On 19-September-11	7.00	C	Foreign Exchange Future	0.35100	0.28500	0
29/06/2011	AU\$ / R On 19-September-11	7.00	P	Foreign Exchange Future	0.05600	0.07600	0
29/06/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.24000	0.18300	0
29/06/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.09500	0.12400	0
29/06/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.35200	0.30500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.21800	0.25600	0
29/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.43700	1.37700	0
29/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40700	0.43500	0
29/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.40800	1.34900	0
29/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.42800	0.45700	0
29/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.38000	1.32100	0
29/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.45000	0.47900	0
29/06/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.25700	0.00000	0
29/06/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.32300	0.00000	0
29/06/2011	AU\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.09400	0.07300	0
29/06/2011	AU\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.24900	0.31400	0
29/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.16200	0.13100	0
29/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.34900	0.40300	0
29/06/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.06900	0.05300	0
29/06/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.32400	0.39400	0
29/06/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.15400	0.00000	0
29/06/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.57000	0.00000	0
29/06/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.02000	0.00000	0
29/06/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.67500	0.00000	0
29/06/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01700	0.00000	0
29/06/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.72200	0.00000	0
29/06/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.20460	7.10220	0
29/06/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.49600	0.00000	0
29/06/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.09100	0.00000	0
29/06/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.24200	0.19900	0
29/06/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.23700	0.29700	0
29/06/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.22200	0.18200	0
29/06/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.26700	0.33000	0
29/06/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.20400	0.16700	0
29/06/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.29900	0.36500	0
29/06/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.11000	0.00000	0
29/06/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.55500	0.00000	0
29/06/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.02000	0.00000	0
29/06/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.64700	0.00000	0
29/06/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.01700	0.00000	0
29/06/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.69400	0.00000	0
29/06/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.02840	0.02860	22,388
29/06/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.12850	0.12710	21,898
29/06/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.41100	8.46570	50
29/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.72200	0.77100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.03200	0.02800	0
29/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.67900	0.72700	0
29/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.03900	0.03400	0
29/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.63600	0.68400	0
29/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.04600	0.04100	0
29/06/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.55500	0.00000	0
29/06/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.06500	0.00000	0
29/06/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.64800	0.00000	0
29/06/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.13700	0.00000	0
29/06/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.49200	0.00000	0
29/06/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.23100	0.00000	0
29/06/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.43800	0.47100	0
29/06/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.27700	0.25500	0
29/06/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.41200	0.44400	0
29/06/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.30100	0.27800	0
29/06/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.38800	0.41900	0
29/06/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.32700	0.30300	0
29/06/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.19500	0.21800	0
29/06/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.30500	0.27500	0
29/06/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.32600	0.35100	0
29/06/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.41500	0.38500	0
29/06/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.30800	0.00000	0
29/06/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.44700	0.00000	0
29/06/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.20800	0.00000	0
29/06/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.69700	0.00000	0
29/06/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.05900	0.00000	0
29/06/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.76900	0.00000	0
29/06/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.05300	0.00000	0
29/06/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.81300	0.00000	0
29/06/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.15800	0.00000	0
29/06/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.89700	0.00000	0
29/06/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.12100	0.00000	0
29/06/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.11000	0.00000	0
29/06/2011	RAIN On 19-September-11			Foreign Exchange Future	14,082.40000	14,068.42000	0
29/06/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.09030	1.08900	0
29/06/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.06560	0.06460	0
29/06/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02530	0.02560	0
29/06/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.04170	0.04100	0
29/06/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.05140	0.05200	0
29/06/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02650	0.02610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.08620	0.08710	0
Futures Open Interest							587,539.00
Options Open Interest							198,149.00
Total							785,688.00