



Currency Futures & Options Weekly Statistics

From: 05/09/2011 To: 05/09/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.45250	9.39920	0
05/09/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.43900	1.38600	0
05/09/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.38900	1.33600	0
05/09/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.33900	1.28600	0
05/09/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.38200	1.33000	0
05/09/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00300	0.00500	0
05/09/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.28300	1.23200	0
05/09/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00400	0.00700	0
05/09/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.23400	1.18300	0
05/09/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00500	0.00800	0
05/09/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.18500	1.13500	0
05/09/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00600	0.01000	0
05/09/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.23600	1.19000	0
05/09/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.02500	0.03300	0
05/09/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.18900	1.14400	0
05/09/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.02800	0.03700	0
05/09/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.14300	1.09800	0
05/09/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.03200	0.04100	0
05/09/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.99000	0.94200	0
05/09/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.01100	0.01700	0
05/09/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.94200	0.89500	0
05/09/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.01300	0.02000	0
05/09/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.00600	0.96300	0
05/09/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.04500	0.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	0.96200	0.91900	0
05/09/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.05100	0.06200	0
05/09/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	0.91800	0.87500	0
05/09/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.05700	0.06800	0
05/09/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	0.87400	0.83200	0
05/09/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.06300	0.07500	0
05/09/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	0.83200	0.79000	0
05/09/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.07100	0.08300	0
05/09/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.79200	0.75100	0
05/09/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.08100	0.09400	0
05/09/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.75300	0.71300	0
05/09/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.09200	0.10600	0
05/09/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.71600	0.67700	0
05/09/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.10500	0.12000	10,000
05/09/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.67900	0.64100	0
05/09/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.11800	0.13400	0
05/09/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.64400	0.60700	0
05/09/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.13300	0.15000	0
05/09/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.61000	0.57300	0
05/09/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.14900	0.16600	0
05/09/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.57700	0.54100	0
05/09/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.16600	0.18400	0
05/09/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.54500	0.51300	0
05/09/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.18400	0.20600	0
05/09/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.52500	0.49400	0
05/09/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.20000	0.22300	0
05/09/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.51800	0.48700	0
05/09/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.20700	0.23000	1,000
05/09/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.49900	0.46900	0
05/09/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.22400	0.24800	0
05/09/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.49100	0.46200	0
05/09/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.23000	0.25500	0
05/09/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.47300	0.44400	0
05/09/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.24800	0.27300	0
05/09/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.46600	0.43800	10,000
05/09/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.25500	0.28100	0
05/09/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.68100	0.65000	16,000
05/09/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.35600	0.37700	0
05/09/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.65800	0.62800	0
05/09/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.38300	0.40500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.63600	0.60600	0
05/09/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.41100	0.43300	0
05/09/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.61400	0.58600	42,000
05/09/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.43900	0.46300	0
05/09/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.36000	0.33700	0
05/09/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.39900	0.43000	0
05/09/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.34200	0.32000	0
05/09/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.43100	0.46300	0
05/09/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.32500	0.30400	0
05/09/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.46400	0.49700	0
05/09/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.30900	0.28900	0
05/09/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.49800	0.53200	0
05/09/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.29300	0.27500	0
05/09/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.53200	0.56800	0
05/09/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.27900	0.26200	0
05/09/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.56800	0.60500	0
05/09/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.59800	0.57100	0
05/09/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.67200	0.69700	0
05/09/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.58100	0.55400	0
05/09/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.70500	0.73000	0
05/09/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.56400	0.53800	0
05/09/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.73800	0.76400	0
05/09/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.23000	0.21600	0
05/09/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.71900	0.75900	0
05/09/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.21900	0.20700	0
05/09/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.75800	0.80000	0
05/09/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.20900	0.19800	0
05/09/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.79800	0.84100	0
05/09/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.20000	0.18900	0
05/09/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.83900	0.88200	0
05/09/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.46400	1.42000	200
05/09/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.87700	0.88700	0
05/09/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.18300	0.17300	0
05/09/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.92200	0.96600	0
05/09/2011	\$ / R On 19-March-12	8.10	C	Foreign Exchange Future	0.17500	0.16600	0
05/09/2011	\$ / R On 19-March-12	8.10	P	Foreign Exchange Future	0.96400	1.00900	0
05/09/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.16700	0.15900	0
05/09/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	1.00600	1.05200	0
05/09/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.16000	0.15200	0
05/09/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.04900	1.09500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.15300	0.14600	0
05/09/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	1.09200	1.13900	0
05/09/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.14700	0.14000	0
05/09/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.13600	1.18300	0
05/09/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.14100	0.13400	0
05/09/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.18000	1.22700	0
05/09/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.13500	0.12900	0
05/09/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	1.22400	1.27200	0
05/09/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.28700	1.24500	0
05/09/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.15000	1.16200	0
05/09/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.26800	1.22700	0
05/09/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.18100	1.19400	0
05/09/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.25100	1.21000	0
05/09/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.21400	1.22700	0
05/09/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.75000	1.70000	0
05/09/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.44800	1.45100	0
05/09/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.73200	1.68200	0
05/09/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.48000	1.48300	0
05/09/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.71400	1.66500	0
05/09/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.51200	1.51600	0
05/09/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.66100	2.71400	0
05/09/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.22910	7.17540	104
05/09/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.40792	0.37503	0
05/09/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.12882	0.14963	0
05/09/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.37884	0.34773	0
05/09/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.14974	0.17233	0
05/09/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.35153	0.32217	0
05/09/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.17243	0.19677	0
05/09/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.11060	0.09062	0
05/09/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.07140	0.10482	0
05/09/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.08826	0.07327	0
05/09/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.09906	0.13747	0
05/09/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.07011	0.05929	50
05/09/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.13091	0.17349	0
05/09/2011	£ / R On 18-June-12			Foreign Exchange Future	11.86100	11.84980	0
05/09/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.15500	1.14400	0
05/09/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.03300	0.03400	0
05/09/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.84100	0.82900	0
05/09/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.97900	0.97000	0
05/09/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.05700	0.06000	0
05/09/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.74200	0.73100	0
05/09/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00400	0.00500	0
05/09/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.64400	0.63300	0
05/09/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.00600	0.00700	630
05/09/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.02600	1.01900	0
05/09/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.18300	0.18800	0
05/09/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.54600	0.53600	0
05/09/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.00800	0.01000	1,200
05/09/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.95500	0.94800	0
05/09/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.21200	0.21700	0
05/09/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.88700	0.88000	0
05/09/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.24400	0.24900	0
05/09/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.36500	0.35700	0
05/09/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.02700	0.03100	0
05/09/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.32300	0.31600	1,200
05/09/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.03500	0.04000	0
05/09/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.28300	0.27700	0
05/09/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.04500	0.05100	0
05/09/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.54200	0.53800	0
05/09/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.22000	0.22800	0
05/09/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.73900	0.73400	0
05/09/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.34600	0.35300	0
05/09/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.71300	0.70800	0
05/09/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.37000	0.37700	0
05/09/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.68700	0.68200	0
05/09/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.39400	0.40100	0
05/09/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.66200	0.65700	0
05/09/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.41900	0.42600	0
05/09/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.63800	0.63400	0
05/09/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.44500	0.45300	0
05/09/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.38600	0.38500	0
05/09/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.36400	0.37500	0
05/09/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.36600	0.36500	0
05/09/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.39400	0.40500	0
05/09/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.57100	0.56700	0
05/09/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.52800	0.53600	0
05/09/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.32800	0.32800	0
05/09/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.45600	0.46800	0

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05/09/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.71800	0.71400	0
05/09/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.65700	0.66400	0
05/09/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.69800	0.69400	0
05/09/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.68700	0.69400	0
05/09/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.67900	0.67500	0
05/09/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.71800	0.72500	0
05/09/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.01100	0.01300	0
05/09/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.62300	0.63700	200
05/09/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.20200	0.20300	0
05/09/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.78000	0.79300	150
05/09/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.37100	0.36800	0
05/09/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.92800	0.93700	0
05/09/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09410	0.09360	200
05/09/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02413	0.02364	0
05/09/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00003	0.00004	0
05/09/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01423	0.01375	0
05/09/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00013	0.00015	0
05/09/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00591	0.00563	0
05/09/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00181	0.00203	0
05/09/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40720	11.40770	0
05/09/2011	€ / R On 19-March-12			Foreign Exchange Future	10.28970	10.29710	8,103
05/09/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.34500	1.34800	0
05/09/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.05500	0.05100	0
05/09/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.30000	1.30300	0
05/09/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.06000	0.05600	0
05/09/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.91500	0.91900	0
05/09/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.03900	0.03400	0
05/09/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.82900	0.83200	0
05/09/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.05300	0.04700	0
05/09/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	0.74500	0.74900	0
05/09/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.06900	0.06400	0
05/09/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.88400	0.88600	0
05/09/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.14400	0.13900	0
05/09/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	0.66500	0.66900	0
05/09/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.08900	0.08400	0
05/09/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.41400	0.42500	0
05/09/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.00900	0.01100	0
05/09/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.36800	0.37900	0
05/09/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.01300	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.55500	0.56000	0
05/09/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.12900	0.12500	0
05/09/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.70600	0.71100	0
05/09/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.21600	0.21400	0
05/09/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.49100	0.49600	0
05/09/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.16500	0.16100	0
05/09/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.64700	0.65300	0
05/09/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.25700	0.25600	0
05/09/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.43300	0.43700	0
05/09/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.20700	0.20200	0
05/09/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.40500	0.41000	0
05/09/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.22900	0.22500	0
05/09/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.56600	0.57200	0
05/09/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.32600	0.32500	0
05/09/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.54100	0.54800	0
05/09/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.35100	0.35100	0
05/09/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.51700	0.52400	0
05/09/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.37700	0.37700	0
05/09/2011	€ / R On 19-September-11	10.20	C	Foreign Exchange Future	0.05400	0.06500	0
05/09/2011	€ / R On 19-September-11	10.20	P	Foreign Exchange Future	0.19900	0.20100	0
05/09/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.47200	0.47900	0
05/09/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.43200	0.43200	0
05/09/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.45100	0.45800	0
05/09/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.46100	0.46100	0
05/09/2011	€ / R On 19-December-11	10.35	C	Foreign Exchange Future	0.25500	0.26000	0
05/09/2011	€ / R On 19-December-11	10.35	P	Foreign Exchange Future	0.42900	0.42500	0
05/09/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.02100	0.02900	3,590
05/09/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.36600	0.36500	0
05/09/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.01300	0.02000	0
05/09/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.45800	0.45600	0
05/09/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.01100	0.01600	0
05/09/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.50600	0.50200	0
05/09/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.34700	0.35200	0
05/09/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.65700	0.65500	0
05/09/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.00700	0.01000	0
05/09/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.60200	0.59600	0
05/09/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.30400	0.30900	0
05/09/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.76400	0.76200	0
05/09/2011	€ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.00300	0.00400	0
05/09/2011	€ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.79800	0.79000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.26800	0.27200	0
05/09/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.87800	0.87500	0
05/09/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.25800	0.26100	0
05/09/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.91800	0.91400	0
05/09/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.11400	0.11500	0
05/09/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.93800	0.93000	0
05/09/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.22800	0.23100	0
05/09/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	1.03800	1.03400	0
05/09/2011	€ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/09/2011	€ / R On 19-September-11	11.15	P	Foreign Exchange Future	1.09600	1.08700	0
05/09/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.09100	0.09100	0
05/09/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	1.11500	1.10600	0
05/09/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.19500	0.19600	0
05/09/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.20500	1.19900	0
05/09/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.16800	0.16800	0
05/09/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.37800	1.37100	0
05/09/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.05900	0.05900	0
05/09/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	1.48300	1.47400	0
05/09/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.05600	0.05600	0
05/09/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	1.53000	1.52100	0
05/09/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.14000	0.13900	0
05/09/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.60000	1.59200	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.17540	7.12230	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.54000	0.49400	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.01500	0.02200	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.49500	0.45000	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.02000	0.02800	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.45200	0.40800	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.02700	0.03600	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.26800	0.23700	14,286
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.09300	0.11500	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.10500	0.09400	6,757
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.33000	0.37200	0
05/09/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.58370	8.59250	0
05/09/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.36100	1.38800	0
05/09/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01400	0.01300	0
05/09/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.94200	0.97000	0
05/09/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01300	0.01200	0
05/09/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.89000	0.92300	0
05/09/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.01100	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.84300	0.87100	0
05/09/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.01400	0.01300	0
05/09/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.76700	0.79500	0
05/09/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
05/09/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.71700	0.74600	0
05/09/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
05/09/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.67600	0.70000	0
05/09/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.07900	0.07500	0
05/09/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.63600	0.66000	0
05/09/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.08900	0.08500	0
05/09/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.42000	0.44900	0
05/09/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.00400	0.00400	0
05/09/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.37100	0.40000	0
05/09/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.00500	0.00500	0
05/09/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.48800	0.51000	0
05/09/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.14100	0.13500	0
05/09/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.67100	1.67800	0
05/09/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.33700	0.33600	0
05/09/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.63700	1.64400	0
05/09/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.35300	0.35200	0
05/09/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.60200	1.60900	0
05/09/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.36800	0.36700	0
05/09/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.36900	0.38700	0
05/09/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.22200	0.21200	0
05/09/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.34300	0.36000	0
05/09/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.24600	0.23500	0
05/09/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.22400	0.24300	0
05/09/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.19500	0.18500	0
05/09/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.06300	0.08200	0
05/09/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.09700	0.08700	0
05/09/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.22000	0.23300	0
05/09/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.42300	0.40800	0
05/09/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.00300	0.00500	0
05/09/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.43700	0.41000	0
05/09/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00300	0.00400	0
05/09/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.48700	0.45900	0
05/09/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00200	0.00300	0
05/09/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.53600	0.50800	0
05/09/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00100	0.00200	0
05/09/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.63500	0.60700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.28180	7.30010	10
05/09/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.60500	0.62300	0
05/09/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.50800	0.52900	0
05/09/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.02600	0.02900	0
05/09/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.46500	0.48500	0
05/09/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.03300	0.03500	0
05/09/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.42400	0.44300	0
05/09/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.04200	0.04300	0
05/09/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.22000	0.23300	0
05/09/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.13800	0.13300	0
05/09/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.19400	0.20500	0
05/09/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.16200	0.15500	0
05/09/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.17100	0.18000	0
05/09/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.18900	0.18000	0
05/09/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.13500	0.14400	0
05/09/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.25300	0.24400	0
05/09/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.12000	0.12900	0
05/09/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.28800	0.27900	0
05/09/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.00400	0.00600	0
05/09/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.34900	0.33300	0
05/09/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.08500	0.09200	0
05/09/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.40300	0.39200	0
05/09/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.07600	0.08300	0
05/09/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.44400	0.43300	0
05/09/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/09/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.54600	0.52800	0
05/09/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00100	0.00100	0
05/09/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.59600	0.57800	0
05/09/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00000	0.00100	0
05/09/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.64500	0.62800	0
05/09/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.74500	0.72700	0
05/09/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.00070	0.00220	22,388
05/09/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.26780	0.22190	21,898
05/09/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.24220	9.20320	264
05/09/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.48800	1.45100	0
05/09/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.60800	1.57000	0
05/09/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.01600	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.38800	1.35100	0
05/09/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.51200	1.47400	0
05/09/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02000	0.02100	0
05/09/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.28800	1.25100	0
05/09/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.23800	1.20100	0
05/09/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.36900	1.33100	0
05/09/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.02700	0.02800	0
05/09/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.27500	1.23700	0
05/09/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.03300	0.03400	0
05/09/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.13600	1.09900	0
05/09/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.04400	0.04600	0
05/09/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	1.04500	1.00900	0
05/09/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.05300	0.05600	0
05/09/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	1.00000	0.96500	0
05/09/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.05800	0.06200	0
05/09/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.95900	0.92400	0
05/09/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.06700	0.07100	0
05/09/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.69200	0.65700	0
05/09/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.00400	0.00600	0
05/09/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.87800	0.84500	0
05/09/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.08600	0.09200	0
05/09/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.83900	0.80600	0
05/09/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.09700	0.10300	0
05/09/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.80100	0.76900	0
05/09/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.10900	0.11600	0
05/09/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.76400	0.73300	0
05/09/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.12200	0.13000	0
05/09/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.69300	0.66300	0
05/09/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.15100	0.16000	0
05/09/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.62800	0.60000	0
05/09/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.18600	0.19700	0
05/09/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.28500	0.26400	0
05/09/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.04700	0.06300	0
05/09/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.57000	0.54400	0
05/09/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.22800	0.24100	0
05/09/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.54200	0.51700	0
05/09/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.25000	0.26400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.19000	0.17700	0
05/09/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.10200	0.12600	0
05/09/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.16400	0.15300	0
05/09/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.12600	0.15200	0
05/09/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.14000	0.13300	0
05/09/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.15200	0.18200	0
05/09/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.44300	0.42300	0
05/09/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.35100	0.37000	0
05/09/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.42200	0.40200	0
05/09/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.38000	0.39900	0
05/09/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.08900	0.08600	0
05/09/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.25100	0.28500	0
05/09/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.34600	0.33000	0
05/09/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.50400	0.52700	0
05/09/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.32900	0.31400	0
05/09/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.53700	0.56100	0
05/09/2011	RAIN On 19-September-11			Foreign Exchange Future	14,533.21000	14,487.98000	0
05/09/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.13250	1.12410	0
05/09/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.09180	0.08540	0
05/09/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00930	0.01130	0
05/09/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.05740	0.05240	0
05/09/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.02490	0.02830	0
05/09/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.03460	0.03130	0
05/09/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.05210	0.05720	0
Futures Open Interest							512,643.00
Options Open Interest							347,086.00
Total							859,729.00