



# Currency Futures & Options Weekly Statistics

From: 19/09/2011 To: 19/09/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.02250	9.75390	0
19/09/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.99200	1.73000	0
19/09/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.94200	1.68000	0
19/09/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.89200	1.63000	0
19/09/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.94400	1.67400	0
19/09/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.84400	1.57400	0
19/09/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.79400	1.52500	0
19/09/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00100	0.00200	0
19/09/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.74400	1.47500	0
19/09/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00100	0.00200	0
19/09/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.79600	1.52500	0
19/09/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.01300	0.01500	0
19/09/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.74800	1.47700	0
19/09/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.01500	0.01700	0
19/09/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.69900	1.42900	0
19/09/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01600	0.01900	0
19/09/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.54500	1.27700	0
19/09/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00200	0.00400	0
19/09/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.49600	1.22800	0
19/09/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00300	0.00500	0
19/09/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.55500	1.28900	0
19/09/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.02200	0.02900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.50800	1.24200	0
19/09/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.02500	0.03200	0
19/09/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.46100	1.19600	0
19/09/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.02800	0.03600	0
19/09/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.41400	1.15100	0
19/09/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.03100	0.04100	0
19/09/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.36800	1.10600	0
19/09/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.03500	0.04600	0
19/09/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.32200	1.06200	0
19/09/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.03900	0.05200	0
19/09/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.27700	1.01800	0
19/09/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.04400	0.05800	0
19/09/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.23200	0.97400	0
19/09/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.04900	0.06400	10,000
19/09/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.18700	0.93200	0
19/09/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.05400	0.07200	0
19/09/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.14300	0.89000	0
19/09/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.06000	0.08000	0
19/09/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.09900	0.84800	0
19/09/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.06600	0.08800	0
19/09/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.05600	0.81000	0
19/09/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.07300	0.10000	0
19/09/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.01400	0.77400	0
19/09/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.08100	0.11400	0
19/09/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.98400	0.74800	0
19/09/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.08700	0.12400	0
19/09/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.97200	0.73800	0
19/09/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.08900	0.12800	1,000
19/09/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.94200	0.71300	0
19/09/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.09500	0.13900	0
19/09/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.93100	0.70300	0
19/09/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.09800	0.14300	0
19/09/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.90100	0.67900	0
19/09/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.10400	0.15500	0
19/09/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.89000	0.67000	10,000
19/09/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.10700	0.16000	0
19/09/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.11600	0.88900	16,000
19/09/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.20700	0.26300	0
19/09/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.08000	0.86000	0
19/09/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.22100	0.28400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.04400	0.83200	0
19/09/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.23500	0.30600	0
19/09/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.01300	0.80500	42,000
19/09/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.25400	0.32900	0
19/09/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.71600	0.52800	0
19/09/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.18300	0.26800	0
19/09/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.68400	0.50400	0
19/09/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.20100	0.29400	0
19/09/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.65400	0.48200	0
19/09/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.22100	0.32200	0
19/09/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.62400	0.46000	5,000
19/09/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.24100	0.35000	0
19/09/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.59800	0.44000	0
19/09/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.26500	0.38000	0
19/09/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.57300	0.42000	0
19/09/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.29000	0.41000	0
19/09/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.94200	0.76000	0
19/09/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.45800	0.55700	0
19/09/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.91800	0.74000	0
19/09/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.48400	0.58700	0
19/09/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.89400	0.72200	0
19/09/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.51000	0.61900	0
19/09/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.48300	0.35100	0
19/09/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.40000	0.54100	0
19/09/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.46300	0.33500	0
19/09/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.43000	0.57500	0
19/09/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.95200	0.00000	0
19/09/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.63700	0.00000	0
19/09/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.93100	0.00000	0
19/09/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.66600	0.00000	0
19/09/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.73400	1.53000	200
19/09/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.84200	0.90700	0
19/09/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.39200	0.28200	0
19/09/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.55900	0.72200	0
19/09/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.87400	0.00000	0
19/09/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.75900	0.00000	180
19/09/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.36000	0.25900	0
19/09/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.62700	0.79900	0
19/09/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.34600	0.24900	0
19/09/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.66300	0.83900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.33200	0.23900	0
19/09/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.69900	0.87900	0
19/09/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.31900	0.23000	0
19/09/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.73600	0.92000	0
19/09/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.30600	0.22100	0
19/09/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.77300	0.96100	0
19/09/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.29500	0.21200	0
19/09/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.81200	1.00200	0
19/09/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.57400	1.36200	0
19/09/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.13200	1.18900	0
19/09/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.55300	1.34300	0
19/09/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.16100	1.22000	0
19/09/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.53300	1.32500	0
19/09/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.19100	1.25200	0
19/09/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.57800	0.00000	180
19/09/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.46300	0.00000	0
19/09/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.24500	2.00700	0
19/09/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.37300	1.40300	0
19/09/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.22400	1.98700	0
19/09/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.40200	1.43300	0
19/09/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.20400	1.96800	0
19/09/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.43200	1.46400	0
19/09/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.10800	2.37000	0
19/09/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	7.88270	7.60970	0
19/09/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.87291	0.62889	0
19/09/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.03001	0.05599	0
19/09/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.82789	0.59018	0
19/09/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.03499	0.06728	0
19/09/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.78537	0.55292	0
19/09/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.04247	0.08002	0
19/09/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.59180	0.32992	0
19/09/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.00000	0.00032	0
19/09/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.54180	0.28037	0
19/09/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.00000	0.00077	0
19/09/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.49180	0.23138	0
19/09/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.00000	0.00178	0
19/09/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.62407	0.10970	0
19/09/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.24137	0.00000	0
19/09/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.59785	0.05970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.26515	0.00000	0
19/09/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.57278	0.00970	0
19/09/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.29008	0.00000	0
19/09/2011	£ / R On 18-June-12			Foreign Exchange Future	12.43690	12.11300	1,855
19/09/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.69700	1.38900	0
19/09/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.01600	0.02200	0
19/09/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	1.39300	1.08000	0
19/09/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.50100	1.19800	0
19/09/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.02000	0.03100	0
19/09/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	1.29300	0.98000	0
19/09/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	1.19300	0.88000	0
19/09/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.50500	1.23300	0
19/09/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.09400	0.14000	0
19/09/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	1.09300	0.78000	0
19/09/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.41700	1.15800	0
19/09/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.10600	0.16500	0
19/09/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.33400	1.08500	0
19/09/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.12300	0.19200	0
19/09/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.89300	0.58100	0
19/09/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.84300	0.53100	0
19/09/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.79300	0.48100	0
19/09/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.95200	0.71300	0
19/09/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.07100	0.14600	0
19/09/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.14300	0.91700	0
19/09/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.18200	0.27400	0
19/09/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.10700	0.88500	0
19/09/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.19600	0.29200	0
19/09/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.07100	0.85700	0
19/09/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.21000	0.31400	0
19/09/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.03600	0.82900	0
19/09/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.22500	0.33600	0
19/09/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.00200	0.80200	0
19/09/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.24100	0.35900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.72300	0.53100	0
19/09/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.14200	0.26400	0
19/09/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.68900	0.50500	0
19/09/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.15800	0.28800	0
19/09/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.90400	0.72600	0
19/09/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.29300	0.43300	0
19/09/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.62600	0.45600	0
19/09/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.19500	0.33900	0
19/09/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.04600	0.86300	0
19/09/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.40900	0.55000	0
19/09/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.01700	0.84100	0
19/09/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.43000	0.57800	0
19/09/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.99000	0.81900	0
19/09/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.45300	0.60600	0
19/09/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.00000	0.00400	0
19/09/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.05700	0.37400	0
19/09/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.39300	0.29100	0
19/09/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.41200	0.62400	0
19/09/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.60700	0.48900	0
19/09/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.59600	0.79600	0
19/09/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10340	0.09920	0
19/09/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03211	0.02792	0
19/09/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00001	0.00002	0
19/09/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02340	0.01920	0
19/09/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01340	0.00920	0
19/09/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00340	0.00000	0
19/09/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00000	0.00080	0
19/09/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.39981	11.40340	0
19/09/2011	€ / R On 17-September-12			Foreign Exchange Future	10.96120	10.69580	250
19/09/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.76000	1.52100	0
19/09/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.03800	0.05100	0
19/09/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.71300	1.47600	0
19/09/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.04100	0.05600	0
19/09/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.32200	1.08200	0
19/09/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.02100	0.02800	0
19/09/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.22600	0.99200	0
19/09/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.02500	0.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.13000	0.90500	0
19/09/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.02900	0.05100	8,220
19/09/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.26600	1.04800	0
19/09/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.09400	0.12800	0
19/09/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.03800	0.82100	0
19/09/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.03700	0.06700	0
19/09/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.81900	0.58500	0
19/09/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.76900	0.53500	0
19/09/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.90900	0.70200	0
19/09/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.05800	0.09800	0
19/09/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.06300	0.86500	0
19/09/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.14100	0.19500	0
19/09/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.82600	0.62700	0
19/09/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.07500	0.12300	0
19/09/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.98900	0.79700	0
19/09/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.16700	0.22700	0
19/09/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.74800	0.56200	0
19/09/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.09700	0.15800	0
19/09/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.71000	0.53100	0
19/09/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.10900	0.17700	0
19/09/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.88400	0.70700	0
19/09/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.21200	0.28700	0
19/09/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.85000	0.68000	0
19/09/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.22800	0.31000	0
19/09/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.81800	0.65400	0
19/09/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.24600	0.33400	0
19/09/2011	€ / R On 19-September-11	10.20	C	Foreign Exchange Future	0.26900	0.07400	0
19/09/2011	€ / R On 19-September-11	10.20	P	Foreign Exchange Future	0.00000	0.03900	0
19/09/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.75700	0.60400	0
19/09/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.28500	0.38400	0
19/09/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.73000	0.58000	0
19/09/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.30800	0.41000	0
19/09/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.87600	0.72100	0
19/09/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.38600	0.48800	0
19/09/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.85000	0.69800	0
19/09/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.41000	0.51500	0
19/09/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.82400	0.67600	0
19/09/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.43400	0.54300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.00000	0.00500	0
19/09/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.03100	0.27000	0
19/09/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.00000	0.00300	0
19/09/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.08100	0.31800	0
19/09/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.58200	0.45700	0
19/09/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.46000	0.58700	0
19/09/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.00000	0.00200	0
19/09/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.18100	0.41700	0
19/09/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.88300	0.73600	0
19/09/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.59700	0.71600	0
19/09/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.90000	0.71300	0
19/09/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.66400	0.74300	0
19/09/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.52000	0.40600	0
19/09/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.54800	0.68600	0
19/09/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.87500	0.69000	0
19/09/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.68900	0.77000	0
19/09/2011	€ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.38100	0.61500	0
19/09/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.46400	0.36100	0
19/09/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.64200	0.79100	0
19/09/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.44700	0.34700	0
19/09/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.67500	0.82700	0
19/09/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.23300	0.16500	8,220
19/09/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.63200	0.81100	0
19/09/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.40000	0.31000	0
19/09/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.77800	0.94000	0
19/09/2011	€ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.68100	0.91500	0
19/09/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.18600	0.13300	0
19/09/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.78500	0.97900	0
19/09/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.34500	0.26700	0
19/09/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.92300	1.09700	0
19/09/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.30000	0.23200	0
19/09/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.07800	1.26200	0
19/09/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.12300	0.08800	0
19/09/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	1.12200	1.33400	0
19/09/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.11700	0.08400	0
19/09/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	1.16600	1.38000	0
19/09/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.25200	0.19500	0
19/09/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.28000	1.47500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.73350	7.46500	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	1.08500	0.81700	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.00200	0.00200	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	1.03600	0.76800	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.00300	0.00300	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.98600	0.71900	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.00300	0.00400	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.74000	0.48600	14,286
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.00700	0.02100	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.39200	0.21200	6,757
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.05900	0.14700	0
19/09/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.85630	8.75590	0
19/09/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.68600	1.53800	0
19/09/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00800	0.01000	0
19/09/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.26300	1.11700	0
19/09/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00600	0.00900	0
19/09/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.21200	1.06900	0
19/09/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00500	0.01100	0
19/09/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.16400	1.01800	0
19/09/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00700	0.01000	0
19/09/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	1.09500	0.94500	0
19/09/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	1.04500	0.89500	0
19/09/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.96900	0.83300	0
19/09/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.04100	0.05500	0
19/09/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.92400	0.79100	0
19/09/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.04600	0.06300	0
19/09/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.74500	0.59500	0
19/09/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.69500	0.54500	0
19/09/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.75200	0.63000	0
19/09/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.07400	0.10200	0
19/09/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.89700	1.81300	0
19/09/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.29100	0.30700	0
19/09/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.85900	1.77500	0
19/09/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.30300	0.31900	0
19/09/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.82100	1.73900	0
19/09/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.31500	0.33300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.59600	0.48900	0
19/09/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.11800	0.16100	0
19/09/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.55900	0.45800	0
19/09/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.13100	0.18000	0
19/09/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.43800	0.33500	0
19/09/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.08100	0.12700	0
19/09/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.29500	0.15000	0
19/09/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.00100	0.00600	0
19/09/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.53900	0.45000	0
19/09/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.23900	0.30200	0
19/09/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.51000	0.42400	0
19/09/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.26000	0.32600	0
19/09/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.48200	0.40000	0
19/09/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.28200	0.35200	0
19/09/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.37500	0.30000	0
19/09/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.24700	0.32200	0
19/09/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.10600	0.25700	0
19/09/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.15600	0.30700	0
19/09/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.20600	0.35600	0
19/09/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.30600	0.45600	0
19/09/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.92390	7.70920	0
19/09/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	1.16800	0.95100	0
19/09/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.05100	0.83900	0
19/09/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00700	0.00700	0
19/09/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.00200	0.79000	0
19/09/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00800	0.00800	0
19/09/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.95300	0.74200	0
19/09/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00900	0.01000	0
19/09/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.67100	0.47500	0
19/09/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.02700	0.04300	0
19/09/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.62800	0.43500	0
19/09/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.03400	0.05300	0
19/09/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.58500	0.39800	0
19/09/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.04100	0.06600	0
19/09/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.50300	0.33000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.05900	0.09800	0
19/09/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.46400	0.30000	0
19/09/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.07000	0.11800	0
19/09/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.42400	0.20900	0
19/09/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.37400	0.15900	0
19/09/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.32400	0.10900	0
19/09/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.33100	0.19700	0
19/09/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.13700	0.21500	0
19/09/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01800	0.00300	0
19/09/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.00000	0.20200	0
19/09/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.03200	0.25000	0
19/09/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.08200	0.30000	0
19/09/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.18200	0.39900	0
19/09/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.00000	0.00000	0
19/09/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.84180	0.56850	0
19/09/2011	CHF / R On 19-March-12			Foreign Exchange Future	8.95460	8.74290	0
19/09/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.07900	0.88800	0
19/09/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.19700	0.99800	0
19/09/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02100	0.03200	0
19/09/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.97900	0.78800	0
19/09/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.10200	0.90600	0
19/09/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02600	0.04000	0
19/09/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.87900	0.68800	0
19/09/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.82900	0.63800	0
19/09/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.96100	0.77800	0
19/09/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.03500	0.06200	0
19/09/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.87200	0.69800	0
19/09/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.04600	0.08200	0
19/09/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.74700	0.58600	0
19/09/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.07100	0.12000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.67000	0.52100	0
19/09/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.09400	0.15500	0
19/09/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.63200	0.49000	0
19/09/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.10600	0.17400	0
19/09/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.59600	0.46100	0
19/09/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.12000	0.19500	0
19/09/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.27900	0.11100	0
19/09/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.00000	0.02300	0
19/09/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.52900	0.40700	0
19/09/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.15300	0.24100	0
19/09/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.49900	0.38200	0
19/09/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.17300	0.26600	0
19/09/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.40500	0.19300	0
19/09/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.35500	0.14300	0
19/09/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.30500	0.09300	0
19/09/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.39200	0.29800	0
19/09/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.26600	0.38200	0
19/09/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.34600	0.26400	0
19/09/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.32000	0.44800	0
19/09/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.00000	0.00200	0
19/09/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.17100	0.36400	0
19/09/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.30700	0.23500	0
19/09/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.38100	0.51900	0
19/09/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.28900	0.22100	0
19/09/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.41300	0.55500	0
19/09/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.32100	0.51300	0
19/09/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.37100	0.56200	0
19/09/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.42100	0.61200	0
19/09/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.22900	0.17600	0
19/09/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.55300	0.71000	0
19/09/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.21700	0.16600	0
19/09/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.59100	0.75000	0
19/09/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.57100	0.76200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.17300	0.13400	0
19/09/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.74700	0.91800	0
19/09/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.16400	0.12700	0
19/09/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.78800	0.96100	0
19/09/2011	RAIN On 19-December-11			Foreign Exchange Future	15,617.27000	15,150.83000	0
19/09/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.23630	1.19470	0
19/09/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.17290	0.13270	0
19/09/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00340	0.00380	0
19/09/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.12710	0.09140	0
19/09/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00760	0.01250	0
19/09/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.08630	0.04470	0
19/09/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.03630	0.00000	0
19/09/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.00000	0.00530	0
19/09/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.01370	0.05530	0
<b>Futures Open Interest</b>							<b>317,734.00</b>
<b>Options Open Interest</b>							<b>249,928.00</b>
<b>Total</b>							<b>567,662.00</b>