



Currency Futures & Options Weekly Statistics

From: 19/09/2011 To: 23/09/2011

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
20/09/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.99720	10.02250	0
20/09/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.91700	1.94400	0
20/09/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
20/09/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.81800	1.84400	0
20/09/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00200	0.00100	0
20/09/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.76800	1.79400	0
20/09/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00200	0.00100	0
20/09/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.71900	1.74400	0
20/09/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00300	0.00100	0
20/09/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.77300	1.79600	0
20/09/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.01800	0.01300	0
20/09/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.72500	1.74800	0
20/09/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.02000	0.01500	0
20/09/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.67700	1.69900	0
20/09/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.02200	0.01600	0
20/09/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.52100	1.54500	0
20/09/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00500	0.00200	0
20/09/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.47200	1.49600	0
20/09/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00600	0.00300	0
20/09/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.53400	1.55500	0
20/09/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.02900	0.02200	0
20/09/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.48700	1.50800	0
20/09/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.03200	0.02500	0
20/09/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.44000	1.46100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.03500	0.02800	0
20/09/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.39400	1.41400	0
20/09/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.03900	0.03100	0
20/09/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.34900	1.36800	0
20/09/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.04400	0.03500	0
20/09/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.30300	1.32200	0
20/09/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.04800	0.03900	0
20/09/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.25800	1.27700	0
20/09/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.05300	0.04400	0
20/09/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.21400	1.23200	0
20/09/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.05900	0.04900	10,000
20/09/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.17000	1.18700	0
20/09/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.06500	0.05400	0
20/09/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.12600	1.14300	0
20/09/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.07100	0.06000	0
20/09/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.08300	1.09900	0
20/09/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.07800	0.06600	0
20/09/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.04100	1.05600	0
20/09/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.08600	0.07300	0
20/09/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.99900	1.01400	0
20/09/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.09400	0.08100	0
20/09/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.96900	0.98400	0
20/09/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.10000	0.08700	0
20/09/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.95800	0.97200	0
20/09/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.10300	0.08900	1,000
20/09/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.92800	0.94200	0
20/09/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.10900	0.09500	0
20/09/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.91700	0.93100	0
20/09/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.11200	0.09800	0
20/09/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.89000	0.90100	0
20/09/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.12100	0.10400	0
20/09/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.88000	0.89000	10,000
20/09/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.12500	0.10700	0
20/09/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.10500	1.11600	16,000
20/09/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.23100	0.20700	0
20/09/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.07000	1.08000	0
20/09/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.24600	0.22100	0
20/09/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.03800	1.04400	0
20/09/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.26400	0.23500	0
20/09/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.00800	1.01300	42,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.28400	0.25400	0
20/09/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.70900	0.71600	0
20/09/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.20400	0.18300	0
20/09/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.67700	0.68400	0
20/09/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.22200	0.20100	0
20/09/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.64700	0.65400	0
20/09/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.24200	0.22100	0
20/09/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.62100	0.62400	5,000
20/09/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.26600	0.24100	0
20/09/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.59500	0.59800	0
20/09/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.29000	0.26500	0
20/09/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.57100	0.57300	0
20/09/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.31600	0.29000	0
20/09/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.94400	0.94200	0
20/09/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.49300	0.45800	0
20/09/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.92000	0.91800	0
20/09/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.51900	0.48400	0
20/09/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.89800	0.89400	0
20/09/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.54700	0.51000	0
20/09/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.48400	0.48300	0
20/09/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.42900	0.40000	0
20/09/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.46400	0.46300	0
20/09/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.45900	0.43000	0
20/09/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	0.95800	0.95200	0
20/09/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.67600	0.63700	0
20/09/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	0.93800	0.93100	0
20/09/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.70600	0.66600	0
20/09/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.75300	1.73400	200
20/09/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.88700	0.84200	0
20/09/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.39400	0.39200	0
20/09/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.58900	0.55900	0
20/09/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.88200	0.87400	0
20/09/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.80000	0.75900	180
20/09/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.36400	0.36000	0
20/09/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.65900	0.62700	0
20/09/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.34900	0.34600	0
20/09/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.69400	0.66300	0
20/09/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.33600	0.33200	0
20/09/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.73100	0.69900	0
20/09/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.32300	0.31900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.76800	0.73600	0
20/09/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.31100	0.30600	0
20/09/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.80600	0.77300	0
20/09/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.29900	0.29500	0
20/09/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.84400	0.81200	0
20/09/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.59100	1.57400	0
20/09/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.17500	1.13200	0
20/09/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.57100	1.55300	0
20/09/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.20500	1.16100	0
20/09/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.55100	1.53300	0
20/09/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.23500	1.19100	0
20/09/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.59000	0.57800	180
20/09/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.50800	1.46300	0
20/09/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.26800	2.24500	0
20/09/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.42100	1.37300	0
20/09/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.24700	2.22400	0
20/09/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.45000	1.40200	0
20/09/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.22700	2.20400	0
20/09/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48000	1.43200	0
20/09/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	7.85480	7.88270	0
20/09/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.85682	0.87291	0
20/09/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.04102	0.03001	0
20/09/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.81255	0.82789	0
20/09/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.04675	0.03499	0
20/09/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.77083	0.78537	0
20/09/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.05503	0.04247	0
20/09/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.62075	0.62407	0
20/09/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.26595	0.24137	0
20/09/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.59531	0.59785	0
20/09/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.29051	0.26515	0
20/09/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.57095	0.57278	0
20/09/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.31615	0.29008	0
20/09/2011	£ / R On 18-June-12			Foreign Exchange Future	12.44690	12.43690	1,860
20/09/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.71700	1.69700	0
20/09/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.02000	0.01600	0
20/09/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.52300	1.50100	0
20/09/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.02600	0.02000	0
20/09/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.53100	1.50500	0
20/09/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.10500	0.09400	0
20/09/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.44500	1.41700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.11900	0.10600	0
20/09/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.36300	1.33400	0
20/09/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.13700	0.12300	0
20/09/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.98100	0.95200	0
20/09/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.08400	0.07100	0
20/09/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.17600	1.14300	0
20/09/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.20000	0.18200	0
20/09/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.14000	1.10700	0
20/09/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.21400	0.19600	0
20/09/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.10500	1.07100	0
20/09/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.22900	0.21000	0
20/09/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.07100	1.03600	0
20/09/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.24500	0.22500	0
20/09/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.03700	1.00200	0
20/09/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.26100	0.24100	0
20/09/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.75600	0.72300	0
20/09/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.15900	0.14200	0
20/09/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.72300	0.68900	0
20/09/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.17600	0.15800	0
20/09/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.94100	0.90400	0
20/09/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.31500	0.29300	0
20/09/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.66000	0.62600	0
20/09/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.21300	0.19500	0
20/09/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.05000	1.04600	0
20/09/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.40300	0.40900	0
20/09/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.02000	1.01700	0
20/09/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.42300	0.43000	0
20/09/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.99400	0.99000	0
20/09/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.44700	0.45300	0
20/09/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.42800	0.39300	0
20/09/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.43100	0.41200	0
20/09/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.64500	0.60700	0
20/09/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.61900	0.59600	0
20/09/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10300	0.10340	42
20/09/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03172	0.03211	0
20/09/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00002	0.00001	0
20/09/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02300	0.02340	0
20/09/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01300	0.01340	0
20/09/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00300	0.00340	0
20/09/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2011	€ / R On 17-September-12			Foreign Exchange Future	10.98670	10.96120	250
20/09/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.79600	1.76000	0
20/09/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.04100	0.03800	0
20/09/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.75000	1.71300	0
20/09/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.04500	0.04100	0
20/09/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.35700	1.32200	0
20/09/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.02400	0.02100	0
20/09/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.26100	1.22600	0
20/09/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.02800	0.02500	0
20/09/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.16700	1.13000	0
20/09/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.03400	0.02900	8,220
20/09/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.30700	1.26600	0
20/09/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.10200	0.09400	0
20/09/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.07300	1.03800	0
20/09/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.04000	0.03700	0
20/09/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.94500	0.90900	0
20/09/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.06200	0.05800	0
20/09/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.10700	1.06300	0
20/09/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.15200	0.14100	0
20/09/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.86400	0.82600	0
20/09/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.08100	0.07500	0
20/09/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.03500	0.98900	0
20/09/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.18000	0.16700	0
20/09/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.78600	0.74800	0
20/09/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.10300	0.09700	0
20/09/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.74900	0.71000	0
20/09/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.11600	0.10900	0
20/09/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.93200	0.88400	0
20/09/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.22700	0.21200	0
20/09/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.89900	0.85000	0
20/09/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.24400	0.22800	0
20/09/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.86700	0.81800	0
20/09/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.26200	0.24600	0
20/09/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.80700	0.75700	0
20/09/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.30200	0.28500	0
20/09/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.77900	0.73000	0
20/09/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.32400	0.30800	0
20/09/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.93100	0.87600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.41100	0.38600	0
20/09/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.90600	0.85000	0
20/09/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.43600	0.41000	0
20/09/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.88100	0.82400	0
20/09/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.46100	0.43400	0
20/09/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.63100	0.58200	0
20/09/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.47600	0.46000	0
20/09/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.94000	0.88300	0
20/09/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.62900	0.59700	0
20/09/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.91400	0.90000	0
20/09/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.65300	0.66400	0
20/09/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.56800	0.52000	0
20/09/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.56300	0.54800	0
20/09/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.93100	0.87500	0
20/09/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.72000	0.68900	0
20/09/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.51100	0.46400	0
20/09/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.65600	0.64200	0
20/09/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.49300	0.44700	0
20/09/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.68800	0.67500	0
20/09/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.26600	0.23300	8,220
20/09/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.63300	0.63200	0
20/09/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.44400	0.40000	0
20/09/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.78900	0.77800	0
20/09/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.21600	0.18600	0
20/09/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.78300	0.78500	0
20/09/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.38600	0.34500	0
20/09/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.93100	0.92300	0
20/09/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.33700	0.30000	0
20/09/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.08200	1.07800	0
20/09/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.14600	0.12300	0
20/09/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	1.11300	1.12200	0
20/09/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.13900	0.11700	0
20/09/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	1.15600	1.16600	0
20/09/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.28600	0.25200	0
20/09/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.28100	1.28000	0
20/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.70720	7.73350	0
20/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	1.05900	1.08500	0
20/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.00200	0.00200	0
20/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	1.00900	1.03600	0
20/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.00200	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.96000	0.98600	0
20/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.00300	0.00300	0
20/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.71500	0.74000	14,286
20/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.00800	0.00700	0
20/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.37300	0.39200	6,757
20/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.06600	0.05900	0
20/09/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.88460	8.85630	0
20/09/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.73300	1.68600	0
20/09/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00800	0.00800	0
20/09/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.31500	1.26300	0
20/09/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00800	0.00600	0
20/09/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.26400	1.21200	0
20/09/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00700	0.00500	0
20/09/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.21500	1.16400	0
20/09/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00800	0.00700	0
20/09/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.01900	0.96900	0
20/09/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.04400	0.04100	0
20/09/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.97300	0.92400	0
20/09/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.04800	0.04600	0
20/09/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.80100	0.75200	0
20/09/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.07600	0.07400	0
20/09/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.92400	1.89700	0
20/09/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.28900	0.29100	0
20/09/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.88500	1.85900	0
20/09/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.30000	0.30300	0
20/09/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.84700	1.82100	0
20/09/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.31200	0.31500	0
20/09/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.64300	0.59600	0
20/09/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.11800	0.11800	0
20/09/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.60600	0.55900	0
20/09/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.13100	0.13100	0
20/09/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.48800	0.43800	0
20/09/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.08100	0.08100	0
20/09/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.58200	0.53900	0
20/09/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.23800	0.23900	0
20/09/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.55300	0.51000	0
20/09/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.25900	0.26000	0
20/09/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.52400	0.48200	0
20/09/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.28000	0.28200	0
20/09/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.41700	0.37500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.24200	0.24700	0
20/09/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.89040	7.92390	0
20/09/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.02100	1.05100	0
20/09/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00900	0.00700	0
20/09/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.97300	1.00200	0
20/09/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.01100	0.00800	0
20/09/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.92500	0.95300	0
20/09/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.01300	0.00900	0
20/09/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.64900	0.67100	0
20/09/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.03700	0.02700	0
20/09/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.60600	0.62800	0
20/09/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.04400	0.03400	0
20/09/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.56500	0.58500	0
20/09/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.05300	0.04100	0
20/09/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.48500	0.50300	0
20/09/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.07300	0.05900	0
20/09/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.44800	0.46400	0
20/09/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.08600	0.07000	0
20/09/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.39000	0.42400	0
20/09/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.34000	0.37400	0
20/09/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.29000	0.32400	0
20/09/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.31900	0.33100	0
20/09/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.15700	0.13700	0
20/09/2011	CHF / R On 19-March-12			Foreign Exchange Future	8.92590	8.95460	0
20/09/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.17800	1.19700	0
20/09/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.03000	0.02100	0
20/09/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.08600	1.10200	0
20/09/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.03800	0.02600	0
20/09/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.94900	0.96100	0
20/09/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.05100	0.03500	0
20/09/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.86600	0.87200	0
20/09/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.06800	0.04600	0
20/09/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.74700	0.74700	0
20/09/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.09900	0.07100	0
20/09/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.67300	0.67000	0
20/09/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.12500	0.09400	0
20/09/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.63700	0.63200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.13900	0.10600	0
20/09/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.60300	0.59600	0
20/09/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.15500	0.12000	0
20/09/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.54200	0.52900	0
20/09/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.19400	0.15300	0
20/09/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.51300	0.49900	0
20/09/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.21500	0.17300	0
20/09/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.37600	0.40500	0
20/09/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.32600	0.35500	0
20/09/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.27600	0.30500	0
20/09/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.41000	0.39200	0
20/09/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.31200	0.26600	0
20/09/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.36600	0.34600	0
20/09/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.36800	0.32000	0
20/09/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.32800	0.30700	0
20/09/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.43000	0.38100	0
20/09/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.31100	0.28900	0
20/09/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.46300	0.41300	0
20/09/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.25000	0.22900	0
20/09/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.60200	0.55300	0
20/09/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.23700	0.21700	0
20/09/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.63900	0.59100	0
20/09/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.19200	0.17300	0
20/09/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.79400	0.74700	0
20/09/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.18200	0.16400	0
20/09/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.83400	0.78800	0
20/09/2011	RAIN On 19-December-11			Foreign Exchange Future	15,612.17000	15,617.27000	0
20/09/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.23230	1.23630	0
20/09/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.17040	0.17290	0
20/09/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00410	0.00340	0
20/09/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.12530	0.12710	0
20/09/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00760	0
20/09/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.08230	0.08630	0
20/09/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.03230	0.03630	0
20/09/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/09/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.01770	0.01370	0
21/09/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.25080	9.99720	0
21/09/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.17200	1.91700	0
21/09/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
21/09/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.07300	1.81800	0
21/09/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
21/09/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.02300	1.76800	0
21/09/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00200	0.00200	0
21/09/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.97300	1.71900	0
21/09/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
21/09/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.02900	1.77300	0
21/09/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.01600	0.01800	0
21/09/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.98100	1.72500	0
21/09/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.01800	0.02000	0
21/09/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.93200	1.67700	0
21/09/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01900	0.02200	0
21/09/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.77400	1.52100	0
21/09/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00300	0.00500	0
21/09/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.72500	1.47200	0
21/09/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00400	0.00600	0
21/09/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.78700	1.53400	0
21/09/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.02400	0.02900	0
21/09/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.73900	1.48700	0
21/09/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.02600	0.03200	0
21/09/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.69100	1.44000	0
21/09/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.02800	0.03500	0
21/09/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.64400	1.39400	0
21/09/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.03100	0.03900	0
21/09/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.59700	1.34900	0
21/09/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.03400	0.04400	0
21/09/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.55100	1.30300	0
21/09/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.03800	0.04800	0
21/09/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.50500	1.25800	0
21/09/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.04200	0.05300	0
21/09/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.45900	1.21400	0
21/09/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.04600	0.05900	10,000
21/09/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.41400	1.17000	0
21/09/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.05100	0.06500	0
21/09/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.36900	1.12600	0
21/09/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.05600	0.07100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.32500	1.08300	0
21/09/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.06200	0.07800	0
21/09/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.28100	1.04100	0
21/09/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.06800	0.08600	0
21/09/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.23700	0.99900	0
21/09/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.07400	0.09400	0
21/09/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.20600	0.96900	0
21/09/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.07900	0.10000	0
21/09/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.19400	0.95800	0
21/09/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.08100	0.10300	1,000
21/09/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.16400	0.92800	0
21/09/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.08700	0.10900	0
21/09/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.15200	0.91700	0
21/09/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.08900	0.11200	0
21/09/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.12200	0.89000	0
21/09/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.09500	0.12100	0
21/09/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.11000	0.88000	10,000
21/09/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.09700	0.12500	0
21/09/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.32700	1.10500	16,000
21/09/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.19100	0.23100	0
21/09/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.29000	1.07000	0
21/09/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.20400	0.24600	0
21/09/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.25300	1.03800	0
21/09/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.21700	0.26400	0
21/09/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.21700	1.00800	42,000
21/09/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.23100	0.28400	0
21/09/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.91200	0.70900	0
21/09/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.14900	0.20400	0
21/09/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.87700	0.67700	0
21/09/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.16400	0.22200	0
21/09/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.84400	0.64700	0
21/09/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.18100	0.24200	0
21/09/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.81100	0.62100	5,000
21/09/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.19800	0.26600	0
21/09/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.77900	0.59500	0
21/09/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.21600	0.29000	0
21/09/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.74800	0.57100	0
21/09/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.23500	0.31600	0
21/09/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.12200	0.94400	0
21/09/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.41100	0.49300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.09600	0.92000	0
21/09/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.43500	0.51900	0
21/09/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.07000	0.89800	0
21/09/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.45900	0.54700	0
21/09/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.63800	0.48400	0
21/09/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.32500	0.42900	0
21/09/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.61400	0.46400	0
21/09/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.35100	0.45900	0
21/09/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.12200	0.95800	0
21/09/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.58100	0.67600	0
21/09/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.10000	0.93800	0
21/09/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.60900	0.70600	0
21/09/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.94100	1.75300	200
21/09/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.82100	0.88700	0
21/09/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.52700	0.39400	0
21/09/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.46400	0.58900	0
21/09/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.03700	0.88200	0
21/09/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.69600	0.80000	180
21/09/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.48900	0.36400	0
21/09/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.52600	0.65900	0
21/09/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.47100	0.34900	0
21/09/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.55800	0.69400	0
21/09/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.45400	0.33600	0
21/09/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.59100	0.73100	0
21/09/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.43700	0.32300	0
21/09/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.62400	0.76800	0
21/09/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.42100	0.31100	0
21/09/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.65800	0.80600	0
21/09/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.40600	0.29900	0
21/09/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.69300	0.84400	0
21/09/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.75900	1.59100	0
21/09/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.08900	1.17500	0
21/09/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.74100	1.57100	0
21/09/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.12100	1.20500	0
21/09/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.72400	1.55100	0
21/09/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.15400	1.23500	0
21/09/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.70400	0.59000	180
21/09/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.36300	1.50800	0
21/09/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.46400	2.26800	0
21/09/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.36300	1.42100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.44500	2.24700	0
21/09/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.39400	1.45000	0
21/09/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.42700	2.22700	0
21/09/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.42600	1.48000	0
21/09/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.11310	7.85480	5
21/09/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.09780	0.85682	0
21/09/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.02680	0.04102	0
21/09/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.05167	0.81255	0
21/09/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.03067	0.04675	0
21/09/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.00601	0.77083	0
21/09/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.03501	0.05503	0
21/09/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.81062	0.62075	0
21/09/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.19752	0.26595	0
21/09/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.77866	0.59531	0
21/09/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.21556	0.29051	0
21/09/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.74767	0.57095	0
21/09/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.23457	0.31615	0
21/09/2011	£ / R On 18-June-12			Foreign Exchange Future	12.75650	12.44690	1,870
21/09/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.01500	1.71700	0
21/09/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.01400	0.02000	0
21/09/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.81900	1.52300	0
21/09/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.01800	0.02600	0
21/09/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.81400	1.53100	0
21/09/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.08000	0.10500	0
21/09/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.72600	1.44500	0
21/09/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.09200	0.11900	0
21/09/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.63800	1.36300	0
21/09/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.10400	0.13700	0
21/09/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.24500	0.98100	0
21/09/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.04400	0.08400	0
21/09/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.42700	1.17600	0
21/09/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.14300	0.20000	0
21/09/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.38600	1.14000	0
21/09/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.15200	0.21400	0
21/09/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.34800	1.10500	0
21/09/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.16400	0.22900	0
21/09/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.31000	1.07100	0
21/09/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.17600	0.24500	0
21/09/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.27300	1.03700	0
21/09/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.18900	0.26100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.99400	0.75600	0
21/09/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.09300	0.15900	0
21/09/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.95400	0.72300	0
21/09/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.10300	0.17600	0
21/09/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.16700	0.94100	0
21/09/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.23300	0.31500	0
21/09/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.87800	0.66000	0
21/09/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.12700	0.21300	0
21/09/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.26100	1.05000	0
21/09/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.30500	0.40300	0
21/09/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.22900	1.02000	0
21/09/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.32300	0.42300	0
21/09/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.19600	0.99400	0
21/09/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.34000	0.44700	0
21/09/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.59100	0.42800	0
21/09/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.29000	0.43100	0
21/09/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.81200	0.64500	0
21/09/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.47800	0.61900	0
21/09/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10640	0.10300	42
21/09/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03512	0.03172	0
21/09/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
21/09/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02659	0.02300	0
21/09/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00019	0.00000	0
21/09/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01735	0.01300	0
21/09/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00095	0.00000	0
21/09/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01013	0.00300	0
21/09/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00373	0.00000	0
21/09/2011	€ / R On 17-September-12			Foreign Exchange Future	11.32820	10.98670	250
21/09/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.12100	1.79600	0
21/09/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.02800	0.04100	0
21/09/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.07400	1.75000	0
21/09/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.03100	0.04500	0
21/09/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.68300	1.35700	0
21/09/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.01600	0.02400	0
21/09/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.58500	1.26100	0
21/09/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.01800	0.02800	0
21/09/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.48900	1.16700	0
21/09/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.02200	0.03400	8,220
21/09/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.61500	1.30700	0
21/09/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.07200	0.10200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.39300	1.07300	0
21/09/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.02600	0.04000	0
21/09/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.25100	0.94500	0
21/09/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.03400	0.06200	0
21/09/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.39800	1.10700	0
21/09/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.10500	0.15200	0
21/09/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.15700	0.86400	0
21/09/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.04000	0.08100	0
21/09/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.31400	1.03500	0
21/09/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.12100	0.18000	0
21/09/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.07000	0.78600	0
21/09/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.05300	0.10300	0
21/09/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.02800	0.74900	0
21/09/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.06100	0.11600	0
21/09/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.19500	0.93200	0
21/09/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.15200	0.22700	0
21/09/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.15800	0.89900	0
21/09/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.16500	0.24400	0
21/09/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.12100	0.86700	0
21/09/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.17800	0.26200	0
21/09/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.05000	0.80700	0
21/09/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.20700	0.30200	0
21/09/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.01600	0.77900	0
21/09/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.22300	0.32400	0
21/09/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.16600	0.93100	0
21/09/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.30600	0.41100	0
21/09/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.13500	0.90600	0
21/09/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.32500	0.43600	0
21/09/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.10400	0.88100	0
21/09/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.34400	0.46100	0
21/09/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.82700	0.63100	0
21/09/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.33400	0.47600	0
21/09/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.15500	0.94000	0
21/09/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.50200	0.62900	0
21/09/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.12500	0.91400	0
21/09/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.52200	0.65300	0
21/09/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.74900	0.56800	0
21/09/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.40600	0.56300	0
21/09/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.09600	0.93100	0
21/09/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.54300	0.72000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.67800	0.51100	0
21/09/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.48500	0.65600	0
21/09/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.65600	0.49300	0
21/09/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.51300	0.68800	0
21/09/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.40100	0.26600	8,220
21/09/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.43400	0.63300	0
21/09/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.59400	0.44400	0
21/09/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.60100	0.78900	0
21/09/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.33000	0.21600	0
21/09/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.56300	0.78300	0
21/09/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.52100	0.38600	0
21/09/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.72800	0.93100	0
21/09/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.45700	0.33700	0
21/09/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.86400	1.08200	0
21/09/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.22500	0.14600	0
21/09/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.85800	1.11300	0
21/09/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.21500	0.13900	0
21/09/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.89800	1.15600	0
21/09/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.39000	0.28600	0
21/09/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.04700	1.28100	0
21/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.96060	7.70720	0
21/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	1.31200	1.05900	0
21/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.00100	0.00200	0
21/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	1.26200	1.00900	0
21/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.00100	0.00200	0
21/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	1.21200	0.96000	0
21/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.00100	0.00300	0
21/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.96400	0.71500	14,286
21/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.00300	0.00800	0
21/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.58500	0.37300	6,757
21/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.02400	0.06600	0
21/09/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.01230	8.88460	0
21/09/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.91000	1.73300	0
21/09/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00700	0.00800	0
21/09/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.49100	1.31500	0
21/09/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00400	0.00800	0
21/09/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.44200	1.26400	0
21/09/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00500	0.00700	0
21/09/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.39300	1.21500	0
21/09/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00600	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.18700	1.01900	0
21/09/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.03400	0.04400	0
21/09/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.14100	0.97300	0
21/09/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03800	0.04800	0
21/09/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.96200	0.80100	0
21/09/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.05900	0.07600	0
21/09/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.02900	1.92400	0
21/09/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26700	0.28900	0
21/09/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.99000	1.88500	0
21/09/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27800	0.30000	0
21/09/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.95100	1.84700	0
21/09/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28900	0.31200	0
21/09/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.79500	0.64300	0
21/09/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.09200	0.11800	0
21/09/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.75500	0.60600	0
21/09/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.10200	0.13100	0
21/09/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.63300	0.48800	0
21/09/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.04600	0.08100	0
21/09/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.71600	0.58200	0
21/09/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.19700	0.23800	0
21/09/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.68200	0.55300	0
21/09/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.21300	0.25900	0
21/09/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.64800	0.52400	0
21/09/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.22900	0.28000	0
21/09/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.54000	0.41700	0
21/09/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.18700	0.24200	0
21/09/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.09710	7.89040	0
21/09/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.22500	1.02100	0
21/09/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00700	0.00900	0
21/09/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.17600	0.97300	0
21/09/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00800	0.01100	0
21/09/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.12700	0.92500	0
21/09/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00900	0.01300	0
21/09/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.84000	0.64900	0
21/09/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.02200	0.03700	0
21/09/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.79500	0.60600	0
21/09/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.02700	0.04400	0
21/09/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.75000	0.56500	0
21/09/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.03200	0.05300	0
21/09/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.66300	0.48500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.04500	0.07300	0
21/09/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.62100	0.44800	0
21/09/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.05300	0.08600	0
21/09/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.71700	0.39000	0
21/09/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.12000	0.00000	0
21/09/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.68000	0.34000	0
21/09/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.13300	0.00000	0
21/09/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.64400	0.29000	0
21/09/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.14700	0.00000	0
21/09/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.46700	0.31900	0
21/09/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.09900	0.15700	0
21/09/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.10160	8.92590	0
21/09/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.34400	1.17800	0
21/09/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02300	0.03000	0
21/09/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.25000	1.08600	0
21/09/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02900	0.03800	0
21/09/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.11100	0.94900	0
21/09/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.04000	0.05100	0
21/09/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.02000	0.86600	0
21/09/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.04900	0.06800	0
21/09/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.89000	0.74700	0
21/09/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.06900	0.09900	0
21/09/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.80900	0.67300	0
21/09/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.08800	0.12500	0
21/09/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.77100	0.63700	0
21/09/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.10000	0.13900	0
21/09/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.73300	0.60300	0
21/09/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.11200	0.15500	0
21/09/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.66100	0.54200	0
21/09/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.14000	0.19400	0
21/09/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.62700	0.51300	0
21/09/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.15600	0.21500	0
21/09/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.81100	0.37600	0
21/09/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.25900	0.00000	0
21/09/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.78000	0.32600	0
21/09/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.27800	0.00000	0
21/09/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.75000	0.27600	0
21/09/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.29800	0.00000	0
21/09/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.50700	0.41000	0
21/09/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.23600	0.31200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.45500	0.36600	0
21/09/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.28400	0.36800	0
21/09/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.40800	0.32800	0
21/09/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.33700	0.43000	0
21/09/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.38700	0.31100	0
21/09/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.36600	0.46300	0
21/09/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.31200	0.25000	0
21/09/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.49100	0.60200	0
21/09/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.29600	0.23700	0
21/09/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.52500	0.63900	0
21/09/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.24000	0.19200	0
21/09/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.66900	0.79400	0
21/09/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.22800	0.18200	0
21/09/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.70700	0.83400	0
21/09/2011	RAIN On 19-December-11			Foreign Exchange Future	16,109.02000	15,612.17000	0
21/09/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.27330	1.23230	0
21/09/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.20930	0.17040	0
21/09/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00250	0.00410	0
21/09/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.16290	0.12530	0
21/09/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00610	0.00900	0
21/09/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.14730	0.08230	0
21/09/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.02400	0.00000	0
21/09/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.11400	0.03230	0
21/09/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.04070	0.00000	0
21/09/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08830	0.00000	0
21/09/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.06500	0.01770	0
22/09/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.58240	10.25080	0
22/09/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.50700	2.17200	0
22/09/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00300	0.00100	0
22/09/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.40800	2.07300	0
22/09/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00400	0.00200	0
22/09/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.35800	2.02300	0
22/09/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00400	0.00200	0
22/09/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.30800	1.97300	0
22/09/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00400	0.00200	0
22/09/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.36400	2.02900	0
22/09/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.01300	0.01600	0
22/09/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.31500	1.98100	0
22/09/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.01400	0.01800	0
22/09/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.26600	1.93200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01500	0.01900	0
22/09/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	2.11000	1.77400	0
22/09/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00600	0.00300	0
22/09/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	2.06000	1.72500	0
22/09/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00600	0.00400	0
22/09/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	2.12000	1.78700	0
22/09/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.01900	0.02400	0
22/09/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	2.07200	1.73900	0
22/09/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.02100	0.02600	0
22/09/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	2.02300	1.69100	0
22/09/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.02200	0.02800	0
22/09/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.97500	1.64400	0
22/09/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.02400	0.03100	2,420
22/09/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.92700	1.59700	0
22/09/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.02600	0.03400	0
22/09/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.87900	1.55100	0
22/09/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.02800	0.03800	0
22/09/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.83200	1.50500	0
22/09/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.03100	0.04200	0
22/09/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.78400	1.45900	0
22/09/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.03300	0.04600	10,000
22/09/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.73700	1.41400	0
22/09/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.03600	0.05100	0
22/09/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.69100	1.36900	0
22/09/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.04000	0.05600	0
22/09/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.64500	1.32500	0
22/09/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.04400	0.06200	0
22/09/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.59900	1.28100	0
22/09/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.04800	0.06800	0
22/09/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.55400	1.23700	0
22/09/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.05300	0.07400	0
22/09/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.52200	1.20600	0
22/09/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.05700	0.07900	0
22/09/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.50900	1.19400	0
22/09/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.05800	0.08100	1,000
22/09/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.47700	1.16400	0
22/09/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.06200	0.08700	0
22/09/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.46500	1.15200	0
22/09/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.06400	0.08900	0
22/09/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.43300	1.12200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.06800	0.09500	0
22/09/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.42100	1.11000	10,000
22/09/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.07000	0.09700	0
22/09/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.63800	1.32700	16,000
22/09/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.15200	0.19100	0
22/09/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.59900	1.29000	0
22/09/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.16300	0.20400	0
22/09/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.56000	1.25300	0
22/09/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.17400	0.21700	0
22/09/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.52200	1.21700	37,000
22/09/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.18600	0.23100	0
22/09/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.20700	0.91200	0
22/09/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.10600	0.14900	0
22/09/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.16600	0.87700	0
22/09/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.11500	0.16400	0
22/09/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.12600	0.84400	0
22/09/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.12500	0.18100	0
22/09/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	1.08600	0.81100	5,000
22/09/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.13500	0.19800	2,420
22/09/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	1.04600	0.77900	0
22/09/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.14500	0.21600	0
22/09/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	1.00800	0.74800	0
22/09/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.15700	0.23500	0
22/09/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.40100	1.12200	0
22/09/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.34000	0.41100	0
22/09/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.36900	1.09600	0
22/09/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.35800	0.43500	0
22/09/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.33700	1.07000	0
22/09/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.37600	0.45900	0
22/09/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.87300	0.63800	0
22/09/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.22200	0.32500	0
22/09/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.84100	0.61400	0
22/09/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.24000	0.35100	0
22/09/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.38000	1.12200	0
22/09/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.49100	0.58100	0
22/09/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.35500	1.10000	0
22/09/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.51600	0.60900	0
22/09/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.24600	1.94100	200
22/09/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.79400	0.82100	0
22/09/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.72400	0.52700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.32300	0.46400	0
22/09/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.28300	1.03700	0
22/09/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.59400	0.69600	180
22/09/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.67500	0.48900	0
22/09/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.37400	0.52600	0
22/09/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.65200	0.47100	0
22/09/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.40100	0.55800	0
22/09/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.62900	0.45400	0
22/09/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.42800	0.59100	0
22/09/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.60800	0.43700	0
22/09/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.45700	0.62400	0
22/09/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.58800	0.42100	0
22/09/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.48700	0.65800	0
22/09/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.56800	0.40600	0
22/09/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.51700	0.69300	0
22/09/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.04800	1.75900	0
22/09/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.04600	1.08900	0
22/09/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.02700	1.74100	0
22/09/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.07500	1.12100	0
22/09/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.00800	1.72400	0
22/09/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.10600	1.15400	0
22/09/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.90200	0.70400	180
22/09/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.21300	1.36300	0
22/09/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.78600	2.46400	0
22/09/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.35400	1.36300	0
22/09/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.76600	2.44500	0
22/09/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.38400	1.39400	0
22/09/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.74600	2.42700	0
22/09/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.41400	1.42600	0
22/09/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.45080	8.11310	5
22/09/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.42247	1.09780	0
22/09/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.01797	0.02680	0
22/09/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.37470	1.05167	0
22/09/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.02020	0.03067	0
22/09/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.32718	1.00601	0
22/09/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.02268	0.03501	0
22/09/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	1.08574	0.81062	0
22/09/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.13494	0.19752	0
22/09/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	1.04640	0.77866	0
22/09/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.14560	0.21556	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	1.00770	0.74767	0
22/09/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.15690	0.23457	0
22/09/2011	£ / R On 18-June-12			Foreign Exchange Future	13.08780	12.75650	2,627
22/09/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.33300	2.01500	0
22/09/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.01600	0.01400	0
22/09/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.13800	1.81900	0
22/09/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.02100	0.01800	0
22/09/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.13400	1.81400	0
22/09/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.07700	0.08000	0
22/09/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.04600	1.72600	0
22/09/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.08900	0.09200	0
22/09/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.95900	1.63800	0
22/09/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.10200	0.10400	0
22/09/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.56200	1.24500	0
22/09/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.04500	0.04400	0
22/09/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.74800	1.42700	0
22/09/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.14100	0.14300	0
22/09/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.70700	1.38600	0
22/09/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.15000	0.15200	0
22/09/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.66600	1.34800	0
22/09/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.15900	0.16400	0
22/09/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.62600	1.31000	0
22/09/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.16900	0.17600	0
22/09/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.58600	1.27300	0
22/09/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.17900	0.18900	0
22/09/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.29000	0.99400	0
22/09/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.07300	0.09300	0
22/09/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.24800	0.95400	0
22/09/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.08100	0.10300	0
22/09/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.47100	1.16700	0
22/09/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.21400	0.23300	0
22/09/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.16600	0.87800	0
22/09/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.09900	0.12700	0
22/09/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.57500	1.26100	0
22/09/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.28700	0.30500	0
22/09/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.54100	1.22900	0
22/09/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.30300	0.32300	0
22/09/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.50700	1.19600	0
22/09/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.31900	0.34000	0
22/09/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.83400	0.59100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.21700	0.29000	0
22/09/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	1.07300	0.81200	0
22/09/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.41600	0.47800	0
22/09/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.11110	0.10640	42
22/09/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03962	0.03512	0
22/09/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
22/09/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.03133	0.02659	0
22/09/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00023	0.00019	0
22/09/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.02173	0.01735	0
22/09/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00063	0.00095	0
22/09/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01372	0.01013	0
22/09/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00262	0.00373	0
22/09/2011	€ / R On 17-September-12			Foreign Exchange Future	11.63580	11.32820	250
22/09/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.39800	2.12100	0
22/09/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.02000	0.02800	0
22/09/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.34900	2.07400	0
22/09/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.02100	0.03100	0
22/09/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.95600	1.68300	0
22/09/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.01200	0.01600	0
22/09/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.85900	1.58500	0
22/09/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.01500	0.01800	0
22/09/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.76100	1.48900	0
22/09/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.01700	0.02200	8,220
22/09/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.87900	1.61500	0
22/09/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.05100	0.07200	0
22/09/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.66400	1.39300	0
22/09/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.02000	0.02600	0
22/09/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.52000	1.25100	0
22/09/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.02600	0.03400	0
22/09/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.65500	1.39800	0
22/09/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.07700	0.10500	0
22/09/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.42400	1.15700	0
22/09/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.03000	0.04000	0
22/09/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.56800	1.31400	0
22/09/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.09000	0.12100	0
22/09/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.33000	1.07000	0
22/09/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.03600	0.05300	0
22/09/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.28300	1.02800	0
22/09/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.03900	0.06100	0
22/09/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.44100	1.19500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.11300	0.15200	0
22/09/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.39900	1.15800	0
22/09/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.12100	0.16500	0
22/09/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.35800	1.12100	0
22/09/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.13000	0.17800	0
22/09/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.27800	1.05000	0
22/09/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.15000	0.20700	0
22/09/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.24100	1.01600	0
22/09/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.16300	0.22300	0
22/09/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.40100	1.16600	0
22/09/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.24600	0.30600	0
22/09/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.36700	1.13500	0
22/09/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.26200	0.32500	0
22/09/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.33500	1.10400	0
22/09/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.28000	0.34400	0
22/09/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	1.03300	0.82700	0
22/09/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.25500	0.33400	0
22/09/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.40500	1.15500	0
22/09/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.44500	0.50200	0
22/09/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.37300	1.12500	0
22/09/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.46300	0.52200	0
22/09/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.93900	0.74900	0
22/09/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.31100	0.40600	0
22/09/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.34200	1.09600	0
22/09/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.48200	0.54300	0
22/09/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.85400	0.67800	0
22/09/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.37600	0.48500	0
22/09/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.82900	0.65600	0
22/09/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.40100	0.51300	0
22/09/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.55800	0.40100	8,220
22/09/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.31400	0.43400	0
22/09/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.75700	0.59400	0
22/09/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.47900	0.60100	0
22/09/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.46700	0.33000	0
22/09/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.42300	0.56300	0
22/09/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.67200	0.52100	0
22/09/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.59400	0.72800	0
22/09/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.59700	0.45700	0
22/09/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.71900	0.86400	0
22/09/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.32900	0.22500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.68500	0.85800	0
22/09/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.31500	0.21500	0
22/09/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.72100	0.89800	0
22/09/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.51500	0.39000	0
22/09/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.88700	1.04700	0
22/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	8.29050	7.96060	0
22/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	1.64200	1.31200	0
22/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.00200	0.00100	0
22/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	1.59200	1.26200	0
22/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.00200	0.00100	0
22/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	1.54200	1.21200	0
22/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.00200	0.00100	0
22/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	1.29300	0.96400	14,286
22/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.00300	0.00300	0
22/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.89800	0.58500	6,757
22/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.00800	0.02400	0
22/09/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.01930	9.01230	0
22/09/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.93300	1.91000	0
22/09/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00900	0.00700	0
22/09/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.51400	1.49100	0
22/09/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00900	0.00400	0
22/09/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.46600	1.44200	0
22/09/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.01100	0.00500	0
22/09/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.41500	1.39300	0
22/09/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.01000	0.00600	0
22/09/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.21500	1.18700	0
22/09/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.04100	0.03400	0
22/09/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.17000	1.14100	0
22/09/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.04600	0.03800	0
22/09/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.99400	0.96200	0
22/09/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.07000	0.05900	0
22/09/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.03300	2.02900	0
22/09/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26400	0.26700	0
22/09/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.99400	1.99000	0
22/09/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27500	0.27800	0
22/09/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.95500	1.95100	0
22/09/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28600	0.28900	0
22/09/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.82800	0.79500	0
22/09/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.10400	0.09200	0
22/09/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.78900	0.75500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.11500	0.10200	0
22/09/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.67700	0.63300	0
22/09/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.07200	0.04600	0
22/09/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.75600	0.71600	0
22/09/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.20900	0.19700	0
22/09/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.72200	0.68200	0
22/09/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.22500	0.21300	0
22/09/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.68900	0.64800	0
22/09/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.24200	0.22900	0
22/09/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.57500	0.54000	0
22/09/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.20100	0.18700	0
22/09/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.19130	8.09710	0
22/09/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.31900	1.22500	0
22/09/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.01200	0.00700	0
22/09/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.27000	1.17600	0
22/09/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.01300	0.00800	0
22/09/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.22100	1.12700	0
22/09/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.01400	0.00900	0
22/09/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.92900	0.84000	0
22/09/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.02200	0.02200	0
22/09/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.88200	0.79500	0
22/09/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.02500	0.02700	0
22/09/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.83400	0.75000	0
22/09/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.02700	0.03200	0
22/09/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.74500	0.66300	0
22/09/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.03800	0.04500	0
22/09/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.70200	0.62100	0
22/09/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.04500	0.05300	0
22/09/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.79900	0.71700	0
22/09/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.10800	0.12000	0
22/09/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.76100	0.68000	0
22/09/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.12000	0.13300	0
22/09/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.72300	0.64400	0
22/09/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.13200	0.14700	0
22/09/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.53900	0.46700	0
22/09/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.08200	0.09900	0
22/09/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.09460	0.06960	12,659
22/09/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.12580	0.08500	18,519
22/09/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.10900	0.16160	12,423
22/09/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.37460	9.10160	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.60700	1.34400	0
22/09/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.01700	0.02300	0
22/09/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.51100	1.25000	0
22/09/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02100	0.02900	0
22/09/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.37000	1.11100	0
22/09/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.03000	0.04000	0
22/09/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.27700	1.02000	0
22/09/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.03700	0.04900	0
22/09/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.14000	0.89000	0
22/09/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.05000	0.06900	0
22/09/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	1.05100	0.80900	0
22/09/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.06100	0.08800	0
22/09/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	1.00800	0.77100	0
22/09/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.06800	0.10000	0
22/09/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.96400	0.73300	0
22/09/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.07400	0.11200	0
22/09/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.88500	0.66100	0
22/09/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.09500	0.14000	0
22/09/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.84700	0.62700	0
22/09/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.10700	0.15600	0
22/09/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	1.03600	0.81100	0
22/09/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.21100	0.25900	0
22/09/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	1.00300	0.78000	0
22/09/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.22800	0.27800	0
22/09/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.97000	0.75000	0
22/09/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.24500	0.29800	0
22/09/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.70300	0.50700	0
22/09/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.16300	0.23600	0
22/09/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.63800	0.45500	0
22/09/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.19800	0.28400	0
22/09/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.58000	0.40800	0
22/09/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.24000	0.33700	0
22/09/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.55300	0.38700	0
22/09/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.26300	0.36600	0
22/09/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.45600	0.31200	0
22/09/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.36600	0.49100	0
22/09/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.43400	0.29600	0
22/09/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.39400	0.52500	0
22/09/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.35900	0.24000	0
22/09/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.51900	0.66900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.34200	0.22800	0
22/09/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.55200	0.70700	0
22/09/2011	RAIN On 19-December-11			Foreign Exchange Future	16,648.99000	16,109.02000	0
22/09/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.32470	1.27330	0
22/09/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.25920	0.20930	0
22/09/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00180	0.00250	0
22/09/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.21120	0.16290	0
22/09/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00380	0.00610	0
22/09/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.19220	0.14730	0
22/09/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.01750	0.02400	0
22/09/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.15470	0.11400	0
22/09/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.03000	0.04070	0
22/09/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.12220	0.08830	0
22/09/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.04750	0.06500	0
23/09/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.58670	10.58240	0
23/09/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.51700	2.50700	0
23/09/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00800	0.00300	0
23/09/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.41700	2.40800	0
23/09/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00800	0.00400	0
23/09/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.36800	2.35800	0
23/09/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00900	0.00400	0
23/09/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.31800	2.30800	0
23/09/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00900	0.00400	0
23/09/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.39000	2.36400	0
23/09/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.03200	0.01300	0
23/09/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.34100	2.31500	0
23/09/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.03300	0.01400	0
23/09/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.29200	2.26600	0
23/09/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.03400	0.01500	0
23/09/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	2.12100	2.11000	0
23/09/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.01200	0.00600	0
23/09/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	2.07100	2.06000	0
23/09/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.01200	0.00600	0
23/09/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	2.14600	2.12000	0
23/09/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.03800	0.01900	0
23/09/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	2.09700	2.07200	0
23/09/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.03900	0.02100	0
23/09/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	2.04800	2.02300	0
23/09/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.04000	0.02200	0
23/09/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.99900	1.97500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.04100	0.02400	2,420
23/09/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.95000	1.92700	0
23/09/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.04200	0.02600	0
23/09/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.90200	1.87900	0
23/09/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.04400	0.02800	0
23/09/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.85300	1.83200	0
23/09/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.04500	0.03100	0
23/09/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.80400	1.78400	0
23/09/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.04600	0.03300	10,000
23/09/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.75600	1.73700	0
23/09/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.04800	0.03600	0
23/09/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.71100	1.69100	0
23/09/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.05300	0.04000	0
23/09/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.66700	1.64500	0
23/09/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.05900	0.04400	0
23/09/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.62300	1.59900	0
23/09/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.06500	0.04800	0
23/09/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.58000	1.55400	0
23/09/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.07200	0.05300	0
23/09/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.54900	1.52200	0
23/09/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.07700	0.05700	0
23/09/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.53700	1.50900	0
23/09/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.07900	0.05800	1,000
23/09/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.50700	1.47700	0
23/09/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.08500	0.06200	0
23/09/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.49500	1.46500	0
23/09/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.08700	0.06400	0
23/09/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.46500	1.43300	0
23/09/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.09300	0.06800	0
23/09/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.45300	1.42100	10,000
23/09/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.09500	0.07000	0
23/09/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.70500	1.63800	16,000
23/09/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.20200	0.15200	0
23/09/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.66800	1.59900	0
23/09/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.21500	0.16300	0
23/09/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.63100	1.56000	0
23/09/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.22800	0.17400	0
23/09/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.59600	1.52200	37,000
23/09/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.24300	0.18600	0
23/09/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.25400	1.20700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.14600	0.10600	0
23/09/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.21600	1.16600	0
23/09/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.15800	0.11500	0
23/09/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.17800	1.12600	0
23/09/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.17000	0.12500	0
23/09/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	1.14200	1.08600	5,000
23/09/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.18400	0.13500	2,420
23/09/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	1.10600	1.04600	0
23/09/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.19800	0.14500	0
23/09/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	1.07000	1.00800	0
23/09/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.21200	0.15700	0
23/09/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.52300	1.40100	0
23/09/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.42000	0.34000	0
23/09/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.49300	1.36900	0
23/09/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.44000	0.35800	0
23/09/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.46300	1.33700	0
23/09/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.46000	0.37600	0
23/09/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.94500	0.87300	0
23/09/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.28700	0.22200	0
23/09/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.91500	0.84100	0
23/09/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.30700	0.24000	0
23/09/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.54600	1.38000	0
23/09/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.58600	0.49100	0
23/09/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.51900	1.35500	0
23/09/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.60900	0.51600	0
23/09/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.64300	2.24600	200
23/09/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.87200	0.79400	0
23/09/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.80500	0.72400	0
23/09/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.39700	0.32300	0
23/09/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.45100	1.28300	0
23/09/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.69100	0.59400	180
23/09/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.75700	0.67500	0
23/09/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.44900	0.37400	0
23/09/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.73500	0.65200	0
23/09/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.47700	0.40100	0
23/09/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.71300	0.62900	0
23/09/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.50500	0.42800	0
23/09/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.69100	0.60800	0
23/09/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.53300	0.45700	0
23/09/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.67100	0.58800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.56300	0.48700	0
23/09/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.65100	0.56800	0
23/09/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.59300	0.51700	0
23/09/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.44700	2.04800	0
23/09/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.12600	1.04600	0
23/09/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.42700	2.02700	0
23/09/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.15600	1.07500	0
23/09/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.40700	2.00800	0
23/09/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.18600	1.10600	0
23/09/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.32600	0.00000	0
23/09/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.71700	0.00000	0
23/09/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.50900	0.00000	3
23/09/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.85100	0.00000	0
23/09/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	1.05800	0.90200	180
23/09/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.29800	1.21300	0
23/09/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	3.00700	2.78600	0
23/09/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.57000	1.35400	0
23/09/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.98500	2.76600	0
23/09/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.59800	1.38400	0
23/09/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.96400	2.74600	0
23/09/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.62700	1.41400	0
23/09/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.06300	0.00000	0
23/09/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.65400	0.00000	0
23/09/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.02300	0.00000	0
23/09/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.56400	0.00000	0
23/09/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.45790	8.45080	5
23/09/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.44305	1.42247	0
23/09/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.03395	0.01797	0
23/09/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.39692	1.37470	0
23/09/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.03782	0.02020	0
23/09/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.35116	1.32718	0
23/09/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.04206	0.02268	0
23/09/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	1.14176	1.08574	0
23/09/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.18386	0.13494	0
23/09/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	1.10575	1.04640	0
23/09/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.19785	0.14560	0
23/09/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	1.07045	1.00770	0
23/09/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.21255	0.15690	0
23/09/2011	£ / R On 18-June-12			Foreign Exchange Future	13.18400	13.08780	2,627
23/09/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.42300	2.33300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.02200	0.01600	0
23/09/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.23100	2.13800	0
23/09/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.03000	0.02100	0
23/09/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.25300	2.13400	0
23/09/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.10900	0.07700	0
23/09/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.16900	2.04600	0
23/09/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.12500	0.08900	0
23/09/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	2.08600	1.95900	0
23/09/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.14200	0.10200	0
23/09/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.67200	1.56200	0
23/09/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.07100	0.04500	0
23/09/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.88500	1.74800	0
23/09/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.19100	0.14100	0
23/09/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.84700	1.70700	0
23/09/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.20300	0.15000	0
23/09/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.80800	1.66600	0
23/09/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.21400	0.15900	0
23/09/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.77000	1.62600	0
23/09/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.22600	0.16900	0
23/09/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.73300	1.58600	0
23/09/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.23900	0.17900	0
23/09/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.40700	1.29000	0
23/09/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.10600	0.07300	0
23/09/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.36700	1.24800	0
23/09/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.11600	0.08100	0
23/09/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.62400	1.47100	0
23/09/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.28000	0.21400	0
23/09/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.28800	1.16600	0
23/09/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.13700	0.09900	0
23/09/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.80300	1.57500	0
23/09/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.41900	0.28700	0
23/09/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.76900	1.54100	0
23/09/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.43500	0.30300	0
23/09/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.73500	1.50700	0
23/09/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.45100	0.31900	0
23/09/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.96500	0.83400	0
23/09/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.26400	0.21700	0
23/09/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	1.24100	1.07300	0
23/09/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.49700	0.41600	0
23/09/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.11120	0.11110	26

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03975	0.03962	0
23/09/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00005	0.00002	0
23/09/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.03164	0.03133	0
23/09/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00044	0.00023	0
23/09/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.02212	0.02173	0
23/09/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00092	0.00063	0
23/09/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01454	0.01372	0
23/09/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00334	0.00262	0
23/09/2011	€ / R On 17-September-12			Foreign Exchange Future	11.71620	11.63580	250
23/09/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.47600	2.39800	0
23/09/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.03400	0.02000	0
23/09/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.42800	2.34900	0
23/09/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.03600	0.02100	0
23/09/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	2.01900	1.95600	0
23/09/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.01500	0.01200	0
23/09/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.92200	1.85900	0
23/09/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.01800	0.01500	0
23/09/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.82500	1.76100	0
23/09/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.02100	0.01700	8,220
23/09/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.97000	1.87900	0
23/09/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.07800	0.05100	0
23/09/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.73000	1.66400	0
23/09/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.02600	0.02000	0
23/09/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.58800	1.52000	0
23/09/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.03400	0.02600	0
23/09/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.75600	1.65500	0
23/09/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.11400	0.07700	0
23/09/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.49400	1.42400	0
23/09/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.04000	0.03000	0
23/09/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.67300	1.56800	0
23/09/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.13100	0.09000	0
23/09/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.40200	1.33000	0
23/09/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.04800	0.03600	0
23/09/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.35600	1.28300	0
23/09/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.05200	0.03900	0
23/09/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.55200	1.44100	0
23/09/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.16000	0.11300	0
23/09/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.51200	1.39900	0
23/09/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.17000	0.12100	0
23/09/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.47400	1.35800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.18200	0.13000	0
23/09/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.39700	1.27800	0
23/09/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.20500	0.15000	0
23/09/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.36000	1.24100	0
23/09/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.21800	0.16300	0
23/09/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.55200	1.40100	0
23/09/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.32500	0.24600	0
23/09/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.51800	1.36700	0
23/09/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.34100	0.26200	0
23/09/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.48500	1.33500	0
23/09/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.35800	0.28000	0
23/09/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	1.16500	1.03300	0
23/09/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.32300	0.25500	0
23/09/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.58100	1.40500	0
23/09/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.54000	0.44500	0
23/09/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.55000	1.37300	0
23/09/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.55900	0.46300	0
23/09/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	1.07600	0.93900	0
23/09/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.38400	0.31100	0
23/09/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.51900	1.34200	0
23/09/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.57800	0.48200	0
23/09/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.99300	0.85400	0
23/09/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.45100	0.37600	0
23/09/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.96800	0.82900	0
23/09/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.47600	0.40100	0
23/09/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.65000	0.55800	8,220
23/09/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.34600	0.31400	0
23/09/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.89700	0.75700	0
23/09/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.55500	0.47900	0
23/09/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.55800	0.46700	0
23/09/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.45400	0.42300	0
23/09/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.81100	0.67200	0
23/09/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.66900	0.59400	0
23/09/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.73400	0.59700	0
23/09/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.79200	0.71900	0
23/09/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.41100	0.32900	0
23/09/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.70700	0.68500	0
23/09/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.39600	0.31500	0
23/09/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.74200	0.72100	0
23/09/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.64600	0.51500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.95400	0.88700	0
23/09/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.32800	0.00000	8,600
23/09/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.92400	0.00000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	8.29430	8.29050	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	1.64700	1.64200	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.00300	0.00200	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	1.59700	1.59200	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.00300	0.00200	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	1.54700	1.54200	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.00300	0.00200	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	1.30000	1.29300	14,286
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.00600	0.00300	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.90700	0.89800	6,757
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.01300	0.00800	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.50	C	Can-Do Future	0.19900	0.00000	11,111
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.50	P	Can-Do Future	0.40500	0.00000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.75	C	Can-Do Future	0.13600	0.00000	11,429
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.75	P	Can-Do Future	0.59200	0.00000	0
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	9.00	C	Can-Do Future	0.09400	0.00000	11,111
23/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	9.00	P	Can-Do Future	0.80000	0.00000	0
23/09/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.03570	9.01930	0
23/09/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.96300	1.93300	0
23/09/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.02000	0.00900	0
23/09/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.53200	1.51400	0
23/09/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01000	0.00900	0
23/09/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.48400	1.46600	0
23/09/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.01200	0.01100	0
23/09/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.43600	1.41500	0
23/09/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.01400	0.01000	0
23/09/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.27100	1.21500	0
23/09/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.07800	0.04100	0
23/09/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.22800	1.17000	0
23/09/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.08500	0.04600	0
23/09/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.06400	0.99400	0
23/09/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.12100	0.07000	0
23/09/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.04600	2.03300	0
23/09/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.26000	0.26400	0
23/09/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.00700	1.99400	0
23/09/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.27100	0.27500	0
23/09/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.96800	1.95500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.28200	0.28600	0
23/09/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.91100	0.82800	0
23/09/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.16800	0.10400	0
23/09/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.87500	0.78900	0
23/09/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.18200	0.11500	0
23/09/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.72200	0.67700	0
23/09/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.10000	0.07200	0
23/09/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.87600	0.75600	0
23/09/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.30600	0.20900	0
23/09/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.84500	0.72200	0
23/09/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.32500	0.22500	0
23/09/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.81400	0.68900	0
23/09/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.34400	0.24200	0
23/09/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.67600	0.57500	0
23/09/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.28300	0.20100	0
23/09/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.21770	8.19130	0
23/09/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.35100	1.31900	0
23/09/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.02000	0.01200	0
23/09/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.30200	1.27000	0
23/09/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.02100	0.01300	0
23/09/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.25400	1.22100	0
23/09/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.02300	0.01400	0
23/09/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.96800	0.92900	0
23/09/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.03700	0.02200	0
23/09/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.92100	0.88200	0
23/09/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.04000	0.02500	0
23/09/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.87500	0.83400	0
23/09/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.04400	0.02700	0
23/09/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.78600	0.74500	0
23/09/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.05500	0.03800	0
23/09/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.74500	0.70200	0
23/09/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.06400	0.04500	0
23/09/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.85700	0.79900	0
23/09/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.13900	0.10800	0
23/09/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.82100	0.76100	0
23/09/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.15300	0.12000	0
23/09/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.78400	0.72300	0
23/09/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.16600	0.13200	0
23/09/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.59000	0.53900	0
23/09/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.10900	0.08200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.09520	0.09460	12,659
23/09/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.12620	0.12580	18,519
23/09/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.11050	0.10900	12,423
23/09/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.57360	0.66010	100,000
23/09/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.08150	0.12000	100,000
23/09/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.12340	0.16360	12,346
23/09/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.41690	9.37460	0
23/09/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.64800	1.60700	0
23/09/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.01900	0.01700	0
23/09/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.55400	1.51100	0
23/09/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02500	0.02100	0
23/09/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.41400	1.37000	0
23/09/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.03500	0.03000	0
23/09/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.32300	1.27700	0
23/09/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.04400	0.03700	0
23/09/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.19000	1.14000	0
23/09/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.06100	0.05000	0
23/09/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	1.10400	1.05100	0
23/09/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.07500	0.06100	0
23/09/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	1.06200	1.00800	0
23/09/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.08300	0.06800	0
23/09/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	1.02100	0.96400	0
23/09/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.09200	0.07400	0
23/09/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.94300	0.88500	0
23/09/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.11400	0.09500	0
23/09/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.90600	0.84700	0
23/09/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.12700	0.10700	0
23/09/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	1.11800	1.03600	0
23/09/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.25100	0.21100	0
23/09/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	1.08500	1.00300	0
23/09/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.26800	0.22800	0
23/09/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	1.05300	0.97000	0
23/09/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.28600	0.24500	0
23/09/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.76600	0.70300	0
23/09/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.18700	0.16300	0
23/09/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.70200	0.63800	0
23/09/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.22300	0.19800	0
23/09/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.64300	0.58000	0
23/09/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.26400	0.24000	0
23/09/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.61600	0.55300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.28700	0.26300	0
23/09/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.51900	0.45600	0
23/09/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.39000	0.36600	0
23/09/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.49700	0.43400	0
23/09/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.41800	0.39400	0
23/09/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.41800	0.35900	0
23/09/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.53900	0.51900	0
23/09/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.40000	0.34200	0
23/09/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.57100	0.55200	0
23/09/2011	RAIN On 19-December-11			Foreign Exchange Future	16,699.84000	16,648.99000	0
23/09/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.32610	1.32470	0
23/09/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.26190	0.25920	0
23/09/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00330	0.00180	0
23/09/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.21540	0.21120	0
23/09/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00680	0.00380	0
23/09/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.20060	0.19220	0
23/09/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.02450	0.01750	0
23/09/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.16530	0.15470	0
23/09/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.03920	0.03000	0
23/09/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.13460	0.12220	0
23/09/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.05850	0.04750	0
Futures Open Interest							792,281.00
Options Open Interest							339,350.00
Total							1,131,631.00