



Currency Futures & Options Weekly Statistics

From: 26/09/2011 To: 27/09/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.40910	10.58670	0
26/09/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.33100	2.51700	0
26/09/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00200	0.00800	0
26/09/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.23200	2.41700	0
26/09/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00300	0.00800	0
26/09/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.18200	2.36800	0
26/09/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00300	0.00900	0
26/09/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.13300	2.31800	0
26/09/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00400	0.00900	0
26/09/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.19800	2.39000	0
26/09/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.02300	0.03200	0
26/09/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.15000	2.34100	0
26/09/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.02500	0.03300	0
26/09/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.10200	2.29200	0
26/09/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.02700	0.03400	0
26/09/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.93500	2.12100	0
26/09/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00600	0.01200	0
26/09/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.88500	2.07100	0
26/09/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00600	0.01200	0
26/09/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.95900	2.14600	0
26/09/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.03400	0.03800	0
26/09/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.91200	2.09700	0
26/09/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.03700	0.03900	0
26/09/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.86500	2.04800	0
26/09/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.04000	0.04000	0
26/09/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.81800	1.99900	0
26/09/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.04300	0.04100	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.77200	1.95000	0
26/09/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.04700	0.04200	0
26/09/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.72500	1.90200	0
26/09/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.05000	0.04400	0
26/09/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.68100	1.85300	0
26/09/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.05600	0.04500	0
26/09/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.63600	1.80400	0
26/09/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.06100	0.04600	10,000
26/09/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.59200	1.75600	0
26/09/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.06700	0.04800	0
26/09/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.54900	1.71100	0
26/09/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.07400	0.05300	0
26/09/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.50600	1.66700	0
26/09/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.08100	0.05900	0
26/09/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.46300	1.62300	0
26/09/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.08800	0.06500	0
26/09/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.42100	1.58000	0
26/09/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.09600	0.07200	0
26/09/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.39100	1.54900	0
26/09/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.10200	0.07700	0
26/09/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.38000	1.53700	0
26/09/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.10500	0.07900	1,000
26/09/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.35000	1.50700	0
26/09/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.11100	0.08500	0
26/09/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.33900	1.49500	0
26/09/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.11400	0.08700	0
26/09/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.31000	1.46500	0
26/09/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.12100	0.09300	0
26/09/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.29900	1.45300	10,000
26/09/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.12400	0.09500	0
26/09/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.54000	1.70500	16,000
26/09/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.22800	0.20200	0
26/09/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.50400	1.66800	0
26/09/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.24200	0.21500	0
26/09/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.46900	1.63100	0
26/09/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.25700	0.22800	0
26/09/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.43500	1.59600	37,000
26/09/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.27300	0.24300	0
26/09/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	1.10600	1.25400	0
26/09/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.18100	0.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.06900	1.21600	0
26/09/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.19400	0.15800	0
26/09/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.03300	1.17800	0
26/09/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.20800	0.17000	0
26/09/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	1.00100	1.14200	5,000
26/09/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.22600	0.18400	2,420
26/09/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.96900	1.10600	0
26/09/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.24400	0.19800	0
26/09/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.93800	1.07000	0
26/09/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.26300	0.21200	0
26/09/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.36600	1.52300	0
26/09/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.45300	0.42000	0
26/09/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.33700	1.49300	0
26/09/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.47400	0.44000	0
26/09/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.31200	1.46300	0
26/09/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.49900	0.46000	0
26/09/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.82400	0.94500	0
26/09/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.34900	0.28700	0
26/09/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.79700	0.91500	0
26/09/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.37200	0.30700	0
26/09/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.39800	1.54600	0
26/09/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.62700	0.58600	0
26/09/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.37600	1.51900	0
26/09/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.65500	0.60900	0
26/09/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.47600	2.64300	200
26/09/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.88200	0.87200	0
26/09/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.70400	0.80500	0
26/09/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.47900	0.39700	0
26/09/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.31400	1.45100	0
26/09/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.74300	0.69100	180
26/09/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.66200	0.75700	0
26/09/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.53700	0.44900	0
26/09/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.64200	0.73500	0
26/09/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.56700	0.47700	0
26/09/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.62300	0.71300	0
26/09/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.59800	0.50500	0
26/09/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.60400	0.69100	0
26/09/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.62900	0.53300	0
26/09/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.58500	0.67100	0
26/09/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.66000	0.56300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.56700	0.65100	0
26/09/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.69200	0.59300	0
26/09/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.29800	2.44700	0
26/09/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.15400	1.12600	0
26/09/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.27900	2.42700	0
26/09/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.18500	1.15600	0
26/09/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.26200	2.40700	0
26/09/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.21800	1.18600	0
26/09/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.26400	0.32600	0
26/09/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.83500	0.71700	0
26/09/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.44400	0.50900	3
26/09/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.96900	0.85100	0
26/09/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.95000	1.05800	180
26/09/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.37900	1.29800	0
26/09/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.84900	3.00700	0
26/09/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.59000	1.57000	0
26/09/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.83000	2.98500	0
26/09/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.62100	1.59800	0
26/09/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.81100	2.96400	0
26/09/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.65200	1.62700	0
26/09/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.04900	0.06300	0
26/09/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.82000	2.65400	0
26/09/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.01700	0.02300	0
26/09/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.73800	3.56400	0
26/09/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.27520	8.45790	5
26/09/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.26475	1.44305	0
26/09/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.03555	0.03395	0
26/09/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.21966	1.39692	0
26/09/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.04046	0.03782	0
26/09/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.17510	1.35116	0
26/09/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.04590	0.04206	0
26/09/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	1.00078	1.14176	0
26/09/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.22558	0.18386	0
26/09/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.96918	1.10575	0
26/09/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.24398	0.19785	0
26/09/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.93842	1.07045	0
26/09/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.26322	0.21255	0
26/09/2011	£ / R On 18-June-12			Foreign Exchange Future	12.97750	13.18400	2,627
26/09/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.22900	2.42300	0
26/09/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.02600	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.03800	2.23100	0
26/09/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.03500	0.03000	0
26/09/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.06300	2.25300	0
26/09/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.12000	0.10900	0
26/09/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.98100	2.16900	0
26/09/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.13800	0.12500	0
26/09/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.90100	2.08600	0
26/09/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.15800	0.14200	0
26/09/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.48600	1.67200	0
26/09/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.08300	0.07100	0
26/09/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.70800	1.88500	0
26/09/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.21500	0.19100	0
26/09/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.67100	1.84700	0
26/09/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.22800	0.20300	0
26/09/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.63500	1.80800	0
26/09/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.24200	0.21400	0
26/09/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.59900	1.77000	0
26/09/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.25600	0.22600	0
26/09/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.56300	1.73300	0
26/09/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.27000	0.23900	0
26/09/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.23600	1.40700	0
26/09/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.13300	0.10600	0
26/09/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.19800	1.36700	0
26/09/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.14500	0.11600	0
26/09/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.46200	1.62400	0
26/09/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.31900	0.28000	0
26/09/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.12300	1.28800	0
26/09/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.17000	0.13700	0
26/09/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.63500	1.80300	0
26/09/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.45800	0.41900	0
26/09/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.60400	1.76900	0
26/09/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.47700	0.43500	0
26/09/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.57500	1.73500	0
26/09/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.49800	0.45100	0
26/09/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.83100	0.96500	0
26/09/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.32800	0.26400	0
26/09/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	1.11200	1.24100	0
26/09/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.56900	0.49700	0
26/09/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10860	0.11120	26
26/09/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03723	0.03975	0

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26/09/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00003	0.00005	0
26/09/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02883	0.03164	0
26/09/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00023	0.00044	0
26/09/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01987	0.02212	0
26/09/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00127	0.00092	0
26/09/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01273	0.01454	0
26/09/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00413	0.00334	0
26/09/2011	€ / R On 17-September-12			Foreign Exchange Future	11.40800	11.71620	250
26/09/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.20200	2.47600	0
26/09/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.05200	0.03400	0
26/09/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.15600	2.42800	0
26/09/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.05600	0.03600	0
26/09/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.74700	2.01900	0
26/09/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.02900	0.01500	0
26/09/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.65300	1.92200	0
26/09/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.03500	0.01800	0
26/09/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.56000	1.82500	0
26/09/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.04200	0.02100	8,220
26/09/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.71800	1.97000	0
26/09/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.11800	0.07800	0
26/09/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.46800	1.73000	0
26/09/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.05000	0.02600	0
26/09/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.33300	1.58800	0
26/09/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.06500	0.03400	0
26/09/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.51300	1.75600	0
26/09/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.16300	0.11400	0
26/09/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.24500	1.49400	0
26/09/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.07700	0.04000	0
26/09/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.43500	1.67300	0
26/09/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.18500	0.13100	0
26/09/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.16200	1.40200	0
26/09/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.09400	0.04800	0
26/09/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.12200	1.35600	0
26/09/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.10400	0.05200	0
26/09/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.32100	1.55200	0
26/09/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.22100	0.16000	0
26/09/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.28600	1.51200	0
26/09/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.23600	0.17000	0
26/09/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.25200	1.47400	0
26/09/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.25200	0.18200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.18700	1.39700	0
26/09/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.28700	0.20500	0
26/09/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.15500	1.36000	0
26/09/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.30500	0.21800	0
26/09/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.31700	1.55200	0
26/09/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.38900	0.32500	0
26/09/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.28700	1.51800	0
26/09/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.40900	0.34100	0
26/09/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.25800	1.48500	0
26/09/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.43000	0.35800	0
26/09/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.97800	1.16500	0
26/09/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.42800	0.32300	0
26/09/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.32600	1.58100	0
26/09/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.59400	0.54000	0
26/09/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.33800	1.55000	0
26/09/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.65600	0.55900	0
26/09/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.90300	1.07600	0
26/09/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.50300	0.38400	0
26/09/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.31000	1.51900	0
26/09/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.67800	0.57800	0
26/09/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.83400	0.99300	0
26/09/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.58400	0.45100	0
26/09/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.81200	0.96800	0
26/09/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.61200	0.47600	0
26/09/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.52600	0.65000	8,220
26/09/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.50800	0.34600	0
26/09/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.75100	0.89700	0
26/09/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.70100	0.55500	0
26/09/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.45000	0.55800	0
26/09/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.63200	0.45400	0
26/09/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.67500	0.81100	0
26/09/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.82500	0.66900	0
26/09/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.60700	0.73400	0
26/09/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.95700	0.79200	0
26/09/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.33000	0.41100	0
26/09/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.91200	0.70700	0
26/09/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.31800	0.39600	0
26/09/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.95000	0.74200	0
26/09/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.53300	0.64600	0
26/09/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.13300	0.95400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.26400	0.32800	8,600
26/09/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	1.14600	0.92400	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	8.11520	8.29430	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	1.46700	1.64700	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.00200	0.00300	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	1.41700	1.59700	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.00200	0.00300	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	1.36700	1.54700	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.00200	0.00300	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	1.12000	1.30000	14,286
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.00500	0.00600	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.73900	0.90700	6,757
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.02400	0.01300	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.50	C	Can-Do Future	0.14400	0.19900	11,111
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.50	P	Can-Do Future	0.52900	0.40500	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.75	C	Can-Do Future	0.09900	0.13600	11,429
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.75	P	Can-Do Future	0.73400	0.59200	0
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	9.00	C	Can-Do Future	0.06800	0.09400	11,111
26/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	9.00	P	Can-Do Future	0.95300	0.80000	0
26/09/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.79740	9.03570	0
26/09/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.71600	1.96300	0
26/09/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.02500	0.02000	0
26/09/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.29100	1.53200	0
26/09/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01900	0.01000	0
26/09/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.24400	1.48400	0
26/09/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02200	0.01200	0
26/09/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.19300	1.43600	0
26/09/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02100	0.01400	0
26/09/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.05200	1.27100	0
26/09/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.11100	0.07800	0
26/09/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.01200	1.22800	0
26/09/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.12100	0.08500	0
26/09/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.86000	1.06400	0
26/09/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.16900	0.12100	0
26/09/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.84800	2.04600	0
26/09/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.30100	0.26000	0
26/09/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.80900	2.00700	0
26/09/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.31200	0.27100	0
26/09/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.77100	1.96800	0
26/09/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.32400	0.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.72200	0.91100	0
26/09/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.23100	0.16800	0
26/09/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.69000	0.87500	0
26/09/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.24900	0.18200	0
26/09/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.53000	0.72200	0
26/09/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.15800	0.10000	0
26/09/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.70700	0.87600	0
26/09/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.39100	0.30600	0
26/09/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.68100	0.84500	0
26/09/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.41500	0.32500	0
26/09/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.65500	0.81400	0
26/09/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.43900	0.34400	0
26/09/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.52100	0.67600	0
26/09/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.38000	0.28300	0
26/09/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.97230	8.21770	0
26/09/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.11400	1.35100	0
26/09/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.02400	0.02000	0
26/09/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.06700	1.30200	0
26/09/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.02700	0.02100	0
26/09/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.02000	1.25400	0
26/09/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.03000	0.02300	0
26/09/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.75400	0.96800	0
26/09/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.06400	0.03700	0
26/09/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.71300	0.92100	0
26/09/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.07300	0.04000	0
26/09/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.67400	0.87500	0
26/09/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.08400	0.04400	0
26/09/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.59700	0.78600	0
26/09/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.10700	0.05500	0
26/09/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.56000	0.74500	0
26/09/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.12000	0.06400	0
26/09/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.68800	0.85700	0
26/09/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.21600	0.13900	0
26/09/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.65500	0.82100	0
26/09/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.23300	0.15300	0
26/09/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.62500	0.78400	0
26/09/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.25300	0.16600	0
26/09/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.43100	0.59000	0
26/09/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.19100	0.10900	0
26/09/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.09710	0.09520	12,659

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.12830	0.12620	18,519
26/09/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.11390	0.11050	12,423
26/09/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.57100	0.57360	100,000
26/09/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.08180	0.08150	100,000
26/09/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.12380	0.12340	12,346
26/09/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.20300	9.41690	0
26/09/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.44900	1.64800	0
26/09/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02800	0.01900	0
26/09/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.35700	1.55400	0
26/09/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.03600	0.02500	0
26/09/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.22100	1.41400	0
26/09/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.05000	0.03500	0
26/09/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.13200	1.32300	0
26/09/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.06100	0.04400	0
26/09/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.00400	1.19000	0
26/09/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.08300	0.06100	0
26/09/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.92600	1.10400	0
26/09/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.10500	0.07500	0
26/09/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.88800	1.06200	0
26/09/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.11700	0.08300	0
26/09/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.85100	1.02100	0
26/09/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.13000	0.09200	0
26/09/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.78100	0.94300	0
26/09/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.16000	0.11400	0
26/09/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.74700	0.90600	0
26/09/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.17600	0.12700	0
26/09/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.95800	1.11800	0
26/09/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.30500	0.25100	0
26/09/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.92900	1.08500	0
26/09/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.32600	0.26800	0
26/09/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.90000	1.05300	0
26/09/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.34700	0.28600	0
26/09/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.62600	0.76600	0
26/09/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.25500	0.18700	0
26/09/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.57300	0.70200	0
26/09/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.30200	0.22300	0
26/09/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.52400	0.64300	0
26/09/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.35300	0.26400	0
26/09/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.50100	0.61600	0
26/09/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.38000	0.28700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.42000	0.51900	0
26/09/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.49900	0.39000	0
26/09/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.40100	0.49700	0
26/09/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.53000	0.41800	0
26/09/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.33700	0.41800	0
26/09/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.66600	0.53900	0
26/09/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.32200	0.40000	0
26/09/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.70100	0.57100	0
26/09/2011	RAIN On 19-December-11			Foreign Exchange Future	16,313.04000	16,699.84000	0
26/09/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.29540	1.32610	0
26/09/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.23150	0.26190	0
26/09/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00340	0.00330	0
26/09/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.18620	0.21540	0
26/09/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00810	0.00680	0
26/09/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.17600	0.20060	0
26/09/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.03060	0.02450	0
26/09/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.14350	0.16530	0
26/09/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.04810	0.03920	0
26/09/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.11580	0.13460	0
26/09/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.07040	0.05850	0
27/09/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.11140	10.40910	0
27/09/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.03000	2.33100	0
27/09/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00300	0.00200	0
27/09/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.93100	2.23200	0
27/09/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00400	0.00300	0
27/09/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.88100	2.18200	0
27/09/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00400	0.00300	0
27/09/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.83200	2.13300	0
27/09/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00500	0.00400	0
27/09/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.89500	2.19800	0
27/09/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.02600	0.02300	0
27/09/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.84700	2.15000	0
27/09/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.02800	0.02500	0
27/09/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.80000	2.10200	0
27/09/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.03100	0.02700	0
27/09/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.63400	1.93500	0
27/09/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00700	0.00600	0
27/09/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.58500	1.88500	0
27/09/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00800	0.00600	0
27/09/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.65800	1.95900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.03900	0.03400	0
27/09/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.61300	1.91200	0
27/09/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.04400	0.03700	0
27/09/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.56700	1.86500	0
27/09/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.04800	0.04000	0
27/09/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.52300	1.81800	0
27/09/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.05400	0.04300	2,420
27/09/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.47800	1.77200	0
27/09/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.05900	0.04700	0
27/09/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.43400	1.72500	0
27/09/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.06500	0.05000	0
27/09/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.39100	1.68100	0
27/09/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.07200	0.05600	0
27/09/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.34800	1.63600	0
27/09/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.07900	0.06100	10,000
27/09/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.30600	1.59200	0
27/09/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.08700	0.06700	0
27/09/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.26400	1.54900	0
27/09/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.09500	0.07400	0
27/09/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.22300	1.50600	0
27/09/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.10400	0.08100	0
27/09/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.18200	1.46300	0
27/09/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.11300	0.08800	0
27/09/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.14200	1.42100	0
27/09/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.12300	0.09600	0
27/09/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.11400	1.39100	0
27/09/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.13100	0.10200	0
27/09/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.10300	1.38000	0
27/09/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.13400	0.10500	1,000
27/09/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.07500	1.35000	0
27/09/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.14200	0.11100	0
27/09/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.06400	1.33900	0
27/09/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.14500	0.11400	0
27/09/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.03700	1.31000	0
27/09/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.15400	0.12100	0
27/09/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.02600	1.29900	10,000
27/09/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.15700	0.12400	0
27/09/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.28200	1.54000	16,000
27/09/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.28500	0.22800	0
27/09/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.24900	1.50400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.30200	0.24200	0
27/09/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.21700	1.46900	0
27/09/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.32000	0.25700	0
27/09/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.18600	1.43500	37,000
27/09/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.33900	0.27300	0
27/09/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.86000	1.10600	0
27/09/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.24100	0.18100	0
27/09/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.83000	1.06900	0
27/09/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.26100	0.19400	0
27/09/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.80100	1.03300	0
27/09/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.28200	0.20800	0
27/09/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.77300	1.00100	5,000
27/09/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.30400	0.22600	2,420
27/09/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.74600	0.96900	0
27/09/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.32700	0.24400	0
27/09/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.72100	0.93800	0
27/09/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.35200	0.26300	0
27/09/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.15500	1.36600	0
27/09/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.55700	0.45300	0
27/09/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.13400	1.33700	0
27/09/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.58600	0.47400	0
27/09/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.11200	1.31200	0
27/09/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.61400	0.49900	0
27/09/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.63200	0.82400	0
27/09/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.46300	0.34900	0
27/09/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.61200	0.79700	0
27/09/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.49300	0.37200	0
27/09/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.20800	1.39800	0
27/09/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.75000	0.62700	0
27/09/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.19000	1.37600	0
27/09/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.78200	0.65500	0
27/09/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.26300	2.47600	200
27/09/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.96700	0.88200	0
27/09/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.53700	0.70400	0
27/09/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.61800	0.47900	0
27/09/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.12900	1.31400	0
27/09/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.87100	0.74300	180
27/09/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.50300	0.66200	0
27/09/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.68400	0.53700	0
27/09/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.48600	0.64200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.71700	0.56700	0
27/09/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.47100	0.62300	0
27/09/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.75200	0.59800	0
27/09/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.45600	0.60400	0
27/09/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.78700	0.62900	0
27/09/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.44200	0.58500	0
27/09/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.82300	0.66000	0
27/09/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.42800	0.56700	0
27/09/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.85900	0.69200	0
27/09/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.09900	2.29800	0
27/09/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.25300	1.15400	0
27/09/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.07900	2.27900	0
27/09/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.28300	1.18500	0
27/09/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.05800	2.26200	0
27/09/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.31200	1.21800	0
27/09/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.18600	0.26400	0
27/09/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	1.05900	0.83500	0
27/09/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.33500	0.44400	3
27/09/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	1.16600	0.96900	0
27/09/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.81300	0.95000	180
27/09/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.55500	1.37900	0
27/09/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.63100	2.84900	0
27/09/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.67000	1.59000	0
27/09/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.61200	2.83000	0
27/09/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.70100	1.62100	0
27/09/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.59300	2.81100	0
27/09/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.73200	1.65200	0
27/09/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.02900	0.04900	0
27/09/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	3.10200	2.82000	0
27/09/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.01000	0.01700	0
27/09/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	4.03300	3.73800	0
27/09/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	7.96920	8.27520	2
27/09/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.98287	1.26475	0
27/09/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.05617	0.03555	0
27/09/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.94023	1.21966	0
27/09/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.06353	0.04046	0
27/09/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.89833	1.17510	0
27/09/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.07163	0.04590	0
27/09/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.77288	1.00078	0
27/09/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.30368	0.22558	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.74571	0.96918	0
27/09/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.32651	0.24398	0
27/09/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.72117	0.93842	0
27/09/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.35197	0.26322	0
27/09/2011	£ / R On 18-June-12			Foreign Exchange Future	12.61740	12.97750	2,627
27/09/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.89500	2.22900	0
27/09/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.04200	0.02600	0
27/09/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.71000	2.03800	0
27/09/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.05700	0.03500	0
27/09/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.76100	2.06300	0
27/09/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.17300	0.12000	0
27/09/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.68400	1.98100	0
27/09/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.19600	0.13800	0
27/09/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.60900	1.90100	0
27/09/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.22100	0.15800	0
27/09/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.19500	1.48600	0
27/09/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.14200	0.08300	0
27/09/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.43300	1.70800	0
27/09/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.29500	0.21500	0
27/09/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.40000	1.67100	0
27/09/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.31200	0.22800	0
27/09/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.36700	1.63500	0
27/09/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.32900	0.24200	0
27/09/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.33500	1.59900	0
27/09/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.34700	0.25600	0
27/09/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.30300	1.56300	0
27/09/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.36500	0.27000	0
27/09/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.97900	1.23600	0
27/09/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.22600	0.13300	0
27/09/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.94600	1.19800	0
27/09/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.24300	0.14500	0
27/09/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.21200	1.46200	0
27/09/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.42400	0.31900	0
27/09/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.88100	1.12300	0
27/09/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.27800	0.17000	0
27/09/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.40100	1.63500	0
27/09/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.58400	0.45800	0
27/09/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.37400	1.60400	0
27/09/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.60700	0.47700	0
27/09/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.34700	1.57500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.63000	0.49800	0
27/09/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.64400	0.83100	0
27/09/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.49100	0.32800	0
27/09/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.91000	1.11200	0
27/09/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.72200	0.56900	0
27/09/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10420	0.10860	26
27/09/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03282	0.03723	0
27/09/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00002	0.00003	0
27/09/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02454	0.02883	0
27/09/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00034	0.00023	0
27/09/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01591	0.01987	0
27/09/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00171	0.00127	0
27/09/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00970	0.01273	0
27/09/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00550	0.00413	0
27/09/2011	€ / R On 17-September-12			Foreign Exchange Future	11.09830	11.40800	250
27/09/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.92700	2.20200	0
27/09/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.07200	0.05200	0
27/09/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.88200	2.15600	0
27/09/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.07700	0.05600	0
27/09/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.47800	1.74700	0
27/09/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.04800	0.02900	0
27/09/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.38800	1.65300	0
27/09/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.05800	0.03500	0
27/09/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.29900	1.56000	0
27/09/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.06900	0.04200	8,220
27/09/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.46100	1.71800	0
27/09/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.15600	0.11800	0
27/09/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.21200	1.46800	0
27/09/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.08200	0.05000	0
27/09/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.08800	1.33300	0
27/09/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.10800	0.06500	0
27/09/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.27100	1.51300	0
27/09/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.21600	0.16300	0
27/09/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.01200	1.24500	0
27/09/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.13200	0.07700	0
27/09/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.20200	1.43500	0
27/09/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.24700	0.18500	0
27/09/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.94000	1.16200	0
27/09/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.16000	0.09400	0
27/09/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.90400	1.12200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.17400	0.10400	0
27/09/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.10400	1.32100	0
27/09/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.29900	0.22100	0
27/09/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.07300	1.28600	0
27/09/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.31800	0.23600	0
27/09/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.04300	1.25200	0
27/09/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.33800	0.25200	0
27/09/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.98400	1.18700	0
27/09/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.37900	0.28700	0
27/09/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.95500	1.15500	0
27/09/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.40000	0.30500	0
27/09/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.12000	1.31700	0
27/09/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.49500	0.38900	0
27/09/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.09400	1.28700	0
27/09/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.51900	0.40900	0
27/09/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.06900	1.25800	0
27/09/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.54400	0.43000	0
27/09/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.80900	0.97800	0
27/09/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.55400	0.42800	0
27/09/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.16800	1.32600	0
27/09/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.74500	0.59400	0
27/09/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.14200	1.33800	0
27/09/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.76900	0.65600	0
27/09/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.74500	0.90300	0
27/09/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.64000	0.50300	0
27/09/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.11600	1.31000	0
27/09/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.79300	0.67800	0
27/09/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.68600	0.83400	0
27/09/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.73100	0.58400	0
27/09/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.66700	0.81200	0
27/09/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.76200	0.61200	0
27/09/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.40900	0.52600	8,220
27/09/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.67900	0.50800	0
27/09/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.61300	0.75100	0
27/09/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.85800	0.70100	0
27/09/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.34900	0.45000	0
27/09/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.81900	0.63200	0
27/09/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.54900	0.67500	0
27/09/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.99400	0.82500	0
27/09/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.49300	0.60700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.13800	0.95700	0
27/09/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.25600	0.33000	0
27/09/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	1.12600	0.91200	0
27/09/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.24600	0.31800	0
27/09/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	1.16600	0.95000	0
27/09/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.43200	0.53300	0
27/09/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.32700	1.13300	0
27/09/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.20500	0.26400	8,600
27/09/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	1.37500	1.14600	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.81530	8.11520	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	1.16800	1.46700	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.00300	0.00200	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	1.11800	1.41700	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.00300	0.00200	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	1.06900	1.36700	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.00400	0.00200	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.82300	1.12000	14,286
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.00800	0.00500	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.47600	0.73900	6,757
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.06100	0.02400	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.50	C	Can-Do Future	0.07700	0.14400	11,111
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.50	P	Can-Do Future	0.76200	0.52900	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.75	C	Can-Do Future	0.05300	0.09900	11,429
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.75	P	Can-Do Future	0.98800	0.73400	0
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	9.00	C	Can-Do Future	0.03700	0.06800	11,111
27/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	9.00	P	Can-Do Future	1.22200	0.95300	0
27/09/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.74340	8.79740	0
27/09/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.62400	1.71600	0
27/09/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.02900	0.02500	0
27/09/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.20600	1.29100	0
27/09/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02800	0.01900	0
27/09/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.15500	1.24400	0
27/09/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02700	0.02200	0
27/09/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.10900	1.19300	0
27/09/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.03100	0.02100	0
27/09/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.97400	1.05200	0
27/09/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.12900	0.11100	0
27/09/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.93600	1.01200	0
27/09/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.14100	0.12100	0
27/09/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.79100	0.86000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.19600	0.16900	0
27/09/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.79100	1.84800	0
27/09/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.29800	0.30100	0
27/09/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.75100	1.80900	0
27/09/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.30800	0.31200	0
27/09/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.71100	1.77100	0
27/09/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.31800	0.32400	0
27/09/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.65900	0.72200	0
27/09/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.26400	0.23100	0
27/09/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.63000	0.69000	0
27/09/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.28500	0.24900	0
27/09/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.47700	0.53000	0
27/09/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.19900	0.15800	0
27/09/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.65300	0.70700	0
27/09/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.43800	0.39100	0
27/09/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.62900	0.68100	0
27/09/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.46400	0.41500	0
27/09/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.60500	0.65500	0
27/09/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.49000	0.43900	0
27/09/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.47300	0.52100	0
27/09/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.42800	0.38000	0
27/09/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.80950	7.97230	0
27/09/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.96000	1.11400	0
27/09/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.03000	0.02400	0
27/09/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.91400	1.06700	0
27/09/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.03400	0.02700	0
27/09/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.86900	1.02000	0
27/09/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.03900	0.03000	0
27/09/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.61900	0.75400	0
27/09/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.08900	0.06400	0
27/09/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.58100	0.71300	0
27/09/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.10100	0.07300	0
27/09/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.54400	0.67400	0
27/09/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.11400	0.08400	0
27/09/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.47600	0.59700	0
27/09/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.14600	0.10700	0
27/09/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.44500	0.56000	0
27/09/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.16500	0.12000	0
27/09/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.56600	0.68800	0
27/09/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.25700	0.21600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.53800	0.65500	0
27/09/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.27900	0.23300	0
27/09/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.51100	0.62500	0
27/09/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.30200	0.25300	0
27/09/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.33500	0.43100	0
27/09/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.25500	0.19100	0
27/09/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.08150	0.09710	12,659
27/09/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.10820	0.12830	18,519
27/09/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.14250	0.11390	12,423
27/09/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.50950	0.57100	100,000
27/09/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.12840	0.08180	100,000
27/09/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.14250	0.12380	12,346
27/09/2011	CHF / R On 19-March-12			Foreign Exchange Future	8.95400	9.20300	0
27/09/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.22400	1.44900	0
27/09/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.04200	0.02800	0
27/09/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.13500	1.35700	0
27/09/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.05300	0.03600	0
27/09/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.00500	1.22100	0
27/09/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.07300	0.05000	0
27/09/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.92300	1.13200	0
27/09/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.09100	0.06100	0
27/09/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.81100	1.00400	0
27/09/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.12900	0.08300	0
27/09/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.74100	0.92600	0
27/09/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.15900	0.10500	0
27/09/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.70700	0.88800	0
27/09/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.17500	0.11700	0
27/09/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.67500	0.85100	0
27/09/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.19300	0.13000	0
27/09/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.61500	0.78100	0
27/09/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.23300	0.16000	0
27/09/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.58800	0.74700	0
27/09/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.25600	0.17600	0
27/09/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.78900	0.95800	0
27/09/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.38500	0.30500	0
27/09/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.76500	0.92900	0
27/09/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.41100	0.32600	0
27/09/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.74100	0.90000	0
27/09/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.43700	0.34700	0
27/09/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.48900	0.62600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.35700	0.25500	0
27/09/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.44500	0.57300	0
27/09/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.41300	0.30200	0
27/09/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.40600	0.52400	0
27/09/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.47400	0.35300	0
27/09/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.38800	0.50100	0
27/09/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.50600	0.38000	0
27/09/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.32300	0.42000	0
27/09/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.64100	0.49900	0
27/09/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.30800	0.40100	0
27/09/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.67600	0.53000	0
27/09/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.25800	0.33700	0
27/09/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.82600	0.66600	0
27/09/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.24700	0.32200	0
27/09/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.86500	0.70100	0
27/09/2011	RAIN On 19-December-11			Foreign Exchange Future	15,786.02000	16,313.04000	0
27/09/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.24780	1.29540	0
27/09/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.18680	0.23150	0
27/09/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00560	0.00340	0
27/09/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.14450	0.18620	0
27/09/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.01330	0.00810	0
27/09/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.13800	0.17600	0
27/09/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.04020	0.03060	0
27/09/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.10960	0.14350	0
27/09/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.06180	0.04810	0
27/09/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08720	0.11580	0
27/09/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.08940	0.07040	0
Futures Open Interest							774,782.00
Options Open Interest							339,350.00
Total							1,114,132.00