



Currency Futures & Options Weekly Statistics

From: 13/06/2011 To: 15/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.11550	9.12080	0
13/06/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.29300	0.29700	0
13/06/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00100	0.00000	0
13/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.38300	0.39000	6,060
13/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.09700	0.09800	0
13/06/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.14300	0.14900	0
13/06/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
13/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.31600	0.32400	0
13/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13000	0.13200	5,000
13/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.42800	0.43300	6,425
13/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.19700	0.19600	0
13/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.25600	0.26400	0
13/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.17000	0.17200	10,000
13/06/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.00000	0.01300	0
13/06/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.05800	0.06600	0
13/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.20400	0.21100	0
13/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.21800	0.21900	10,000
13/06/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.00000	0.00200	0
13/06/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.15800	0.15500	0
13/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.42100	0.42800	0
13/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.32500	0.32700	0
13/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.41400	0.42100	0
13/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.33200	0.33400	1,000
13/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.39600	0.40300	0
13/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.35000	0.35200	0
13/06/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.25800	0.25300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.37500	0.38000	0
13/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.37900	0.37900	0
13/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.13700	0.14400	6,060
13/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.35100	0.35200	0
13/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.58700	0.59000	13,000
13/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.43800	0.43500	0
13/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.56300	0.56700	0
13/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.46400	0.46200	0
13/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.54100	0.54400	0
13/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.49200	0.48900	0
13/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.51900	0.52200	11,000
13/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.52000	0.51700	0
13/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.18900	0.19300	0
13/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.55800	0.55600	0
13/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.17800	0.18100	0
13/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.59700	0.59400	0
13/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.07100	0.07500	10,000
13/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.63500	0.63300	0
13/06/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.70800	0.70300	0
13/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05400	0.05700	200
13/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.76800	0.76500	0
13/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.50000	0.50200	0
13/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.74200	0.73800	0
13/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.48400	0.48700	0
13/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.77600	0.77300	0
13/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.47000	0.47200	0
13/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.81200	0.80800	0
13/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.03900	0.04100	2,800
13/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.95300	0.94900	0
13/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.25000	1.25300	200
13/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.85900	0.85700	0
13/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02600	0.02800	0
13/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.19000	1.18600	0
13/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02400	0.02600	0
13/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.23800	1.23400	0
13/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.08400	1.08700	0
13/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.14300	1.14100	0
13/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.06700	1.07000	0
13/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.17600	1.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.05100	1.05300	0
13/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.21000	1.20700	0
13/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.42500	1.42800	0
13/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.46000	1.45700	0
13/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.40900	1.41100	0
13/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.49400	1.49000	0
13/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.39200	1.39500	0
13/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.52700	1.52400	0
13/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
13/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.91600	2.91000	0
13/06/2011	\$ / R On 13-June-11	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13-June-11	11.55	P	Foreign Exchange Future	4.75800	4.75300	0
13/06/2011	\$ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13-June-11	11.95	P	Foreign Exchange Future	5.15800	5.15300	0
13/06/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.98150	6.98700	0
13/06/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.32023	0.00000	0
13/06/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.28873	0.00000	0
13/06/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.29650	0.00000	0
13/06/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.31500	0.00000	0
13/06/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.27779	0.00000	0
13/06/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.34629	0.00000	0
13/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.13745	0.14381	0
13/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.35105	0.35161	0
13/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.12466	0.13069	0
13/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.38826	0.38849	0
13/06/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.55750	0.55330	0
13/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.65400	11.60760	0
13/06/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.33600	0.28000	0
13/06/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.00000	0.00100	0
13/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.43100	0.41000	3,455
13/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.21700	0.24000	0
13/06/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.62700	0.00000	0
13/06/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.52600	0.00000	0
13/06/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.60300	0.00000	0
13/06/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.55200	0.00000	0
13/06/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.58000	0.00000	0
13/06/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.57900	0.00000	0
13/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.19600	0.18700	0
13/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.53200	0.56700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.37200	0.35400	0
13/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.61700	0.64500	0
13/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.35500	0.33800	0
13/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.65000	0.67900	0
13/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.34000	0.32300	0
13/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.68500	0.71400	0
13/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.63700	0.61500	0
13/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.78300	0.80700	0
13/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.61900	0.59800	0
13/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.81500	0.84000	0
13/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.60100	0.58100	0
13/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.84700	0.87300	0
13/06/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.86400	0.92100	0
13/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.08700	0.08300	0
13/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.97300	1.01300	200
13/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.21700	0.20500	0
13/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.06200	1.09600	250
13/06/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08720	0.08730	0
13/06/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01728	0.00000	0
13/06/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00008	0.00000	0
13/06/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00954	0.00980	0
13/06/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00851	0.00000	0
13/06/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00131	0.00000	0
13/06/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00000	0.00055	0
13/06/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00046	0.00075	0
13/06/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00361	0.00000	0
13/06/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00641	0.00000	0
13/06/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01046	0.01020	0
13/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41410	11.41400	0
13/06/2011	€ / R On 19-March-12			Foreign Exchange Future	10.09590	10.09220	5,000
13/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.41800	0.42200	0
13/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.14300	0.14900	0
13/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.38500	0.39000	0
13/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.16000	0.16700	0
13/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.35500	0.36000	0
13/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.18000	0.18700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.50600	0.50900	0
13/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.27400	0.28000	0
13/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.47700	0.48100	0
13/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.29500	0.30200	0
13/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.45000	0.45400	0
13/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.31800	0.32500	0
13/06/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.50200	0.00000	0
13/06/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.45600	0.00000	0
13/06/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.47800	0.00000	0
13/06/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.48200	0.00000	0
13/06/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.45900	0.00000	0
13/06/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.51300	0.00000	0
13/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.11000	0.11500	3,590
13/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.63500	0.64200	0
13/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.14170	8.11400	0
13/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.65300	0.65000	0
13/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.04800	0.05000	0
13/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.61200	0.60900	0
13/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.05700	0.05900	0
13/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.57200	0.56900	0
13/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.06700	0.06900	0
13/06/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.29700	0.00000	0
13/06/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.27200	0.00000	0
13/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.34800	1.33300	0
13/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.45600	0.46900	0
13/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.32000	1.30500	0
13/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.47800	0.49100	0
13/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.29300	1.27800	0
13/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.50100	0.51400	0
13/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.13300	0.13300	0
13/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.42800	0.43300	0
13/06/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.10850	7.11500	0
13/06/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.10400	0.10800	0
13/06/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.00100	0.00400	0
13/06/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.05400	0.06600	0
13/06/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.00100	0.01200	0
13/06/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.00400	0.03200	0
13/06/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.00100	0.02800	0
13/06/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.21500	0.00000	0
13/06/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.30700	0.00000	0

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13/06/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.19700	0.00000	0
13/06/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.33900	0.00000	0
13/06/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.18100	0.00000	0
13/06/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.37300	0.00000	0
13/06/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.02960	0.02640	22,388
13/06/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.11270	0.11810	21,898
13/06/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.35210	8.30530	50
13/06/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	1.06400	1.01900	0
13/06/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00100	0.00000	0
13/06/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	1.01400	0.96900	0
13/06/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
13/06/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.96400	0.91900	0
13/06/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00100	0.00000	0
13/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.68500	0.64500	0
13/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.05200	0.05800	0
13/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.64300	0.60500	0
13/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.06000	0.06800	0
13/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.60300	0.56600	0
13/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.07000	0.07900	0
13/06/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.42500	0.00000	0
13/06/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.32300	0.00000	0
13/06/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.40100	0.00000	0
13/06/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.34900	0.00000	0
13/06/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.37800	0.00000	0
13/06/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.37600	0.00000	0
13/06/2011	RAIN On 19-September-11			Foreign Exchange Future	14,023.67000	14,025.00000	0
13/06/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	340.00000	341.40000	0
13/06/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	340.00000	341.40000	0
13/06/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	340.00000	341.40000	0
13/06/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.08280	1.08350	0
13/06/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.04780	0.04870	0
13/06/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.06240	0.00000	0
13/06/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02960	0.00000	0
13/06/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.04000	0.00000	0
13/06/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.05720	0.00000	0
13/06/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02580	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09300	0.00000	0
14/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.08840	9.11550	0
14/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.36000	0.38300	6,060
14/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.10300	0.09700	0
14/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.29500	0.31600	0
14/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13800	0.13000	5,000
14/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.40800	0.42800	6,425
14/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.20700	0.19700	0
14/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.23600	0.25600	0
14/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.17900	0.17000	10,000
14/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.19000	0.20400	5,250
14/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.23300	0.21800	10,000
14/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.40500	0.42100	0
14/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.34000	0.32500	0
14/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.39800	0.41400	0
14/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.34700	0.33200	1,000
14/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.38100	0.39600	0
14/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.36600	0.35000	0
14/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.36100	0.37500	0
14/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.39600	0.37900	0
14/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.12800	0.13700	6,060
14/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.37100	0.35100	0
14/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.56800	0.58700	13,000
14/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.45000	0.43800	0
14/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.54500	0.56300	0
14/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.47700	0.46400	0
14/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.52200	0.54100	0
14/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.50400	0.49200	0
14/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.50400	0.51900	11,000
14/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.53600	0.52000	0
14/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.18100	0.18900	0
14/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.58000	0.55800	0
14/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.17000	0.17800	0
14/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.61900	0.59700	0
14/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.06600	0.07100	10,000
14/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.65900	0.63500	0
14/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05000	0.05400	200
14/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.79300	0.76800	0
14/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.48600	0.50000	0
14/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.75900	0.74200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.47100	0.48400	0
14/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.79400	0.77600	0
14/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.45700	0.47000	0
14/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.83000	0.81200	0
14/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.03600	0.03900	2,800
14/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.97900	0.95300	0
14/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.23000	1.25000	200
14/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.87300	0.85900	0
14/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02500	0.02600	0
14/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.21800	1.19000	0
14/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02300	0.02400	0
14/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.26600	1.23800	0
14/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.06600	1.08400	0
14/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.15900	1.14300	0
14/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.04900	1.06700	0
14/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.19200	1.17600	0
14/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.03300	1.05100	0
14/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.22600	1.21000	0
14/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.40900	1.42500	0
14/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.47100	1.46000	0
14/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.39200	1.40900	0
14/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.50400	1.49400	0
14/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.37600	1.39200	0
14/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.53800	1.52700	0
14/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00100	0.00200	0
14/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.94400	2.91600	0
14/06/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.95150	6.98150	0
14/06/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.30231	0.32023	0
14/06/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.30081	0.28873	0
14/06/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.28310	0.29650	0
14/06/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.33160	0.31500	0
14/06/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.26517	0.27779	0
14/06/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.36367	0.34629	0
14/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.12803	0.13745	0
14/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.37133	0.35105	0
14/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.11606	0.12466	0
14/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.40936	0.38826	0
14/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.67100	11.65400	0
14/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.44100	0.43100	3,455
14/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.21000	0.21700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.63700	0.62700	0
14/06/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.52000	0.52600	0
14/06/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.61300	0.60300	0
14/06/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.54600	0.55200	0
14/06/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.59000	0.58000	0
14/06/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.57300	0.57900	0
14/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.20100	0.19600	0
14/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.52000	0.53200	0
14/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.37900	0.37200	0
14/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.60800	0.61700	0
14/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.36200	0.35500	0
14/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.64100	0.65000	0
14/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.34600	0.34000	0
14/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.67500	0.68500	0
14/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.64600	0.63700	0
14/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.77500	0.78300	0
14/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.62700	0.61900	0
14/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.80600	0.81500	0
14/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.60900	0.60100	0
14/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.83800	0.84700	0
14/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.08800	0.08700	0
14/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.95700	0.97300	200
14/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.22100	0.21700	0
14/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.05000	1.06200	250
14/06/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08650	0.08720	0
14/06/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01659	0.01728	0
14/06/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00009	0.00008	0
14/06/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00798	0.00851	0
14/06/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00148	0.00131	0
14/06/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00336	0.00361	0
14/06/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00686	0.00641	0
14/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41480	11.41410	0
14/06/2011	€ / R On 19-March-12			Foreign Exchange Future	10.12100	10.09590	5,000
14/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.43400	0.41800	0
14/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.13400	0.14300	0
14/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.40100	0.38500	0
14/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.15100	0.16000	0
14/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.36900	0.35500	0
14/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.16900	0.18000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.52100	0.50600	0
14/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.26300	0.27400	0
14/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.49200	0.47700	0
14/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.28400	0.29500	0
14/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.46400	0.45000	0
14/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.30600	0.31800	0
14/06/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.51200	0.50200	0
14/06/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.44100	0.45600	0
14/06/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.48800	0.47800	0
14/06/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.46700	0.48200	0
14/06/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.46800	0.45900	0
14/06/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.49700	0.51300	0
14/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.11300	0.11000	3,590
14/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.61300	0.63500	0
14/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.22190	8.14170	0
14/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.69400	0.65300	0
14/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.04100	0.04800	0
14/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.65200	0.61200	0
14/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.04900	0.05700	0
14/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.61100	0.57200	0
14/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.05800	0.06700	0
14/06/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.32200	0.29700	0
14/06/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.25000	0.27200	0
14/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.40200	1.34800	0
14/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.43000	0.45600	0
14/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.37400	1.32000	0
14/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.45200	0.47800	0
14/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.34600	1.29300	0
14/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.47400	0.50100	0
14/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.14900	0.13300	0
14/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.39600	0.42800	0
14/06/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.14710	7.10850	0
14/06/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.23000	0.21500	0
14/06/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.28300	0.30700	0
14/06/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.21200	0.19700	0
14/06/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.31500	0.33900	0
14/06/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.19400	0.18100	0
14/06/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.34700	0.37300	0
14/06/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03160	0.02960	22,388
14/06/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.10530	0.11270	21,898

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.25640	8.35210	50
14/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.60400	0.68500	0
14/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.06600	0.05200	0
14/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.56500	0.64300	0
14/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.07700	0.06000	0
14/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.52700	0.60300	0
14/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.08900	0.07000	0
14/06/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.37400	0.42500	0
14/06/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.36800	0.32300	0
14/06/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.35400	0.40100	0
14/06/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.39800	0.34900	0
14/06/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.33600	0.37800	0
14/06/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.43000	0.37600	0
14/06/2011	RAIN On 19-September-11			Foreign Exchange Future	14,005.99000	14,023.67000	0
14/06/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.07800	1.08280	0
14/06/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.05930	0.06240	0
14/06/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.03130	0.02960	0
14/06/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03790	0.04000	0
14/06/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.05990	0.05720	0
14/06/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02440	0.02580	0
14/06/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09640	0.09300	0
15/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.12760	9.08840	0
15/06/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.42500	0.00000	0
15/06/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.08100	0.00000	5,940
15/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.38800	0.36000	6,060
15/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.09400	0.10300	0
15/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.32100	0.29500	0
15/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.12700	0.13800	5,000
15/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.43200	0.40800	6,425
15/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.19200	0.20700	0
15/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.26000	0.23600	0
15/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.16600	0.17900	10,000
15/06/2011	\$ / R On 19-September-11	6.85	C	Foreign Exchange Future	0.23300	0.00000	1,980
15/06/2011	\$ / R On 19-September-11	6.85	P	Foreign Exchange Future	0.18900	0.00000	0
15/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.20700	0.19000	5,250
15/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.21300	0.23300	10,000
15/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.42700	0.40500	0
15/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.32100	0.34000	0
15/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.42000	0.39800	0
15/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.32800	0.34700	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.40200	0.38100	0
15/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.34600	0.36600	0
15/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.37900	0.36100	0
15/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.37300	0.39600	0
15/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.14000	0.12800	6,060
15/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.34600	0.37100	0
15/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.59000	0.56800	13,000
15/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.42900	0.45000	0
15/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.56600	0.54500	0
15/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.45500	0.47700	0
15/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.54300	0.52200	0
15/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.48200	0.50400	0
15/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.52100	0.50400	11,000
15/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.51000	0.53600	0
15/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.19100	0.18100	0
15/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.55100	0.58000	0
15/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.17900	0.17000	0
15/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.58900	0.61900	0
15/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.07100	0.06600	10,000
15/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.62700	0.65900	0
15/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05400	0.05000	200
15/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.76000	0.79300	0
15/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.50000	0.48600	0
15/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.73100	0.75900	0
15/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.48500	0.47100	0
15/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.76600	0.79400	0
15/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.47000	0.45700	0
15/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.80100	0.83000	0
15/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.03900	0.03600	2,800
15/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.94500	0.97900	0
15/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.24300	1.23000	200
15/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.84700	0.87300	0
15/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02600	0.02500	0
15/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.18200	1.21800	0
15/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02400	0.02300	0
15/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.23000	1.26600	0
15/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.07600	1.06600	0
15/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.13000	1.15900	0
15/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.05900	1.04900	0
15/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.16300	1.19200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.04300	1.03300	0
15/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.19700	1.22600	0
15/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.41600	1.40900	0
15/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.43800	1.47100	0
15/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.39900	1.39200	0
15/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.47100	1.50400	0
15/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.38300	1.37600	0
15/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.50500	1.53800	0
15/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00200	0.00100	0
15/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.90800	2.94400	0
15/06/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.98990	6.95150	5
15/06/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.32311	0.30231	0
15/06/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.28321	0.30081	0
15/06/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.29914	0.28310	0
15/06/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.30924	0.33160	0
15/06/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.28022	0.26517	0
15/06/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.34032	0.36367	0
15/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.13965	0.12803	0
15/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.34565	0.37133	0
15/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.12658	0.11606	0
15/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.38258	0.40936	0
15/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.64090	11.67100	0
15/06/2011	£ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.76600	0.00000	0
15/06/2011	£ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.07400	0.00000	3,600
15/06/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.44500	0.00000	0
15/06/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.20300	0.00000	1,200
15/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.41600	0.44100	3,455
15/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.22400	0.21000	0
15/06/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.30900	0.00000	1,200
15/06/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.31700	0.00000	0
15/06/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.61700	0.63700	0
15/06/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.53400	0.52000	0
15/06/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.59300	0.61300	0
15/06/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.56000	0.54600	0
15/06/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.57100	0.59000	0
15/06/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.58800	0.57300	0
15/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.18600	0.20100	0
15/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.54400	0.52000	0
15/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.36100	0.37900	0
15/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.62700	0.60800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.34500	0.36200	0
15/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.66100	0.64100	0
15/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.32900	0.34600	0
15/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.69500	0.67500	0
15/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.62700	0.64600	0
15/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.78600	0.77500	0
15/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.60900	0.62700	0
15/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.81800	0.80600	0
15/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.59200	0.60900	0
15/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.85100	0.83800	0
15/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.08000	0.08800	0
15/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.98800	0.95700	200
15/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.20900	0.22100	0
15/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.07500	1.05000	250
15/06/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08680	0.08650	0
15/06/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01688	0.01659	0
15/06/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00008	0.00009	0
15/06/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00819	0.00798	0
15/06/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00139	0.00148	0
15/06/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00345	0.00336	0
15/06/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00665	0.00686	0
15/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41450	11.41480	0
15/06/2011	€ / R On 19-March-12			Foreign Exchange Future	10.05620	10.12100	5,000
15/06/2011	€ / R On 19-September-11	9.30	C	Foreign Exchange Future	0.59800	0.00000	0
15/06/2011	€ / R On 19-September-11	9.30	P	Foreign Exchange Future	0.06800	0.00000	4,110
15/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.38300	0.43400	0
15/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.15300	0.13400	1,370
15/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.35300	0.40100	0
15/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.17300	0.15100	0
15/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.32300	0.36900	0
15/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.19300	0.16900	0
15/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.47400	0.52100	0
15/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.28400	0.26300	0
15/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.44700	0.49200	0
15/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.30700	0.28400	0
15/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.42100	0.46400	0
15/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.33100	0.30600	0
15/06/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.47400	0.51200	0
15/06/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.46800	0.44100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.45400	0.48800	0
15/06/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.49800	0.46700	0
15/06/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.43500	0.46800	0
15/06/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.52900	0.49700	0
15/06/2011	€ / R On 19-September-11	10.25	C	Foreign Exchange Future	0.12500	0.00000	4,110
15/06/2011	€ / R On 19-September-11	10.25	P	Foreign Exchange Future	0.54500	0.00000	0
15/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.09700	0.11300	3,590
15/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.66700	0.61300	0
15/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.25530	8.22190	0
15/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.72300	0.69400	0
15/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.03700	0.04100	0
15/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.68000	0.65200	0
15/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.04400	0.04900	0
15/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.63800	0.61100	0
15/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.05200	0.05800	0
15/06/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.34400	0.32200	0
15/06/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.23700	0.25000	0
15/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.42300	1.40200	0
15/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.41800	0.43000	0
15/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.39400	1.37400	0
15/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.43900	0.45200	0
15/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.36600	1.34600	0
15/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.46100	0.47400	0
15/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.16000	0.14900	0
15/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.37400	0.39600	0
15/06/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.16590	7.14710	0
15/06/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.23900	0.23000	0
15/06/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.27300	0.28300	0
15/06/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.22000	0.21200	0
15/06/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.30400	0.31500	0
15/06/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.20200	0.19400	0
15/06/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.33600	0.34700	0
15/06/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03160	0.03160	22,388
15/06/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.10530	0.10530	21,898
15/06/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.24920	8.25640	50
15/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.59600	0.60400	0
15/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.06600	0.06600	0
15/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.55700	0.56500	0
15/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.07700	0.07700	0
15/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.51900	0.52700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.08900	0.08900	0
15/06/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.36900	0.37400	0
15/06/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.37000	0.36800	0
15/06/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.34900	0.35400	0
15/06/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.40000	0.39800	0
15/06/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.33000	0.33600	0
15/06/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.43100	0.43000	0
15/06/2011	RAIN On 19-September-11			Foreign Exchange Future	13,989.13000	14,005.99000	0
15/06/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.08280	1.07800	0
15/06/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.06230	0.05930	0
15/06/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02950	0.03130	0
15/06/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03970	0.03790	0
15/06/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.05690	0.05990	0
15/06/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02540	0.02440	0
15/06/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09260	0.09640	0
Futures Open Interest							613,005.00
Options Open Interest							162,259.00
Total							775,264.00