



Currency Futures & Options Weekly Statistics

From: 22/08/2011 To: 26/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.53790	9.49580	0
22/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.54000	1.49900	0
22/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
22/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.49000	1.44900	0
22/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.44000	1.39900	0
22/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.48600	1.44600	0
22/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00300	0.00400	0
22/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.38800	1.34700	0
22/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00500	0.00500	0
22/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.33800	1.29900	0
22/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00500	0.00700	0
22/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	1.19200	1.15300	0
22/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.00900	0.01100	5,000
22/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.09600	1.05800	0
22/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.01300	0.01600	0
22/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.04800	1.01100	0
22/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.01500	0.01900	0
22/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	1.00100	0.96400	0
22/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.01800	0.02200	0
22/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.95400	0.91800	0
22/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.02100	0.02600	0
22/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.90800	0.87200	0
22/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.02500	0.03000	0
22/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.81700	0.78300	0
22/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.03400	0.04100	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.89900	0.87000	0
22/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.07700	0.09000	0
22/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.85800	0.82900	0
22/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.08600	0.09900	0
22/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.81900	0.79200	0
22/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.09700	0.11200	10,000
22/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.78200	0.75600	0
22/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.11000	0.12600	0
22/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.74600	0.72100	0
22/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.12400	0.14100	0
22/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.71100	0.68700	0
22/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.13900	0.15700	0
22/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.67700	0.65400	0
22/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.15500	0.17400	0
22/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.32200	0.29800	0
22/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.03200	0.04900	0
22/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.62200	0.60000	0
22/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.18600	0.20600	0
22/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.61300	0.59200	0
22/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.19100	0.21200	1,000
22/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.59100	0.57100	0
22/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.20500	0.22700	0
22/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.58300	0.56300	0
22/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.21100	0.23300	0
22/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.56300	0.54400	0
22/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.22700	0.25000	0
22/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.55600	0.53700	10,000
22/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.23400	0.25700	0
22/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.77900	0.75600	16,000
22/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.32400	0.34200	0
22/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.75200	0.73200	0
22/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.34700	0.36800	0
22/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.72800	0.70800	0
22/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.37300	0.39400	0
22/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.70500	0.68600	42,000
22/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.40000	0.42200	0
22/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.44000	0.42500	0
22/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.36800	0.39500	0
22/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.42000	0.40500	0
22/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.39800	0.42500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.40100	0.38700	0
22/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.42900	0.45700	0
22/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.24900	0.24000	10,000
22/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.41600	0.44800	0
22/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.36500	0.35200	0
22/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.49300	0.52200	0
22/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.22000	0.21200	0
22/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.48700	0.52000	0
22/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.68000	0.66300	0
22/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.62600	0.65000	0
22/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.66200	0.64500	0
22/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.65800	0.68200	0
22/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.64400	0.62700	0
22/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.69000	0.71400	0
22/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.29100	0.28100	0
22/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.66900	0.70100	0
22/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.27800	0.26800	0
22/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.70600	0.73800	0
22/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.26600	0.25700	0
22/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.74400	0.77700	0
22/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.25500	0.24600	0
22/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.78300	0.81600	0
22/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.52900	1.51000	200
22/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.85700	0.88000	0
22/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.23400	0.22600	0
22/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.86200	0.89600	0
22/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01500	0.01400	0
22/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.87500	0.91500	0
22/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.21500	0.20800	0
22/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.94300	0.97800	0
22/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.20600	0.20000	0
22/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.98400	1.02000	0
22/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.19000	0.18400	0
22/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.06800	1.10400	0
22/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.18300	0.17700	0
22/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.11100	1.14700	0
22/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.35500	1.33400	0
22/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.13300	1.15400	0
22/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.33600	1.31600	0
22/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.16400	1.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.31700	1.29700	0
22/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.19500	1.21700	0
22/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.81700	1.79500	0
22/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.42900	1.44900	0
22/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.79900	1.77600	0
22/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.46100	1.48000	0
22/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.78100	1.75800	0
22/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.49300	1.51200	0
22/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.56000	2.60100	0
22/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.33340	7.29200	31
22/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.50562	0.48267	0
22/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.12222	0.14067	0
22/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.47302	0.45335	0
22/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.13962	0.16135	0
22/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.44398	0.42562	0
22/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.16058	0.18362	0
22/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.21848	0.20348	0
22/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.07818	0.10428	0
22/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.18994	0.17767	0
22/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.09964	0.12847	0
22/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.16439	0.15458	50
22/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.12409	0.15538	0
22/08/2011	£ / R On 18-June-12			Foreign Exchange Future	12.31970	12.35470	0
22/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.58600	1.61800	0
22/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.03400	0.03300	0
22/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	1.26600	1.29800	0
22/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00500	0.00500	0
22/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.39700	1.42900	0
22/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.04500	0.04400	0
22/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	1.16700	1.19900	0
22/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00600	0.00600	0
22/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	1.06900	1.10100	0
22/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.00800	0.00800	630
22/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.40600	1.43500	0
22/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.12000	0.11400	0
22/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.97100	1.00300	0
22/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.01000	0.01000	1,200
22/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.32200	1.35000	0
22/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.13600	0.12900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.24300	1.27100	0
22/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.15700	0.15000	0
22/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.77600	0.81000	0
22/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.01500	0.01700	0
22/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.72800	0.76200	1,200
22/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.01700	0.01900	0
22/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.68100	0.71500	0
22/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.02000	0.02200	0
22/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.88800	0.91400	0
22/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.13600	0.12900	0
22/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.05800	1.08300	0
22/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.22200	0.21200	0
22/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.02300	1.04700	0
22/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.23700	0.22600	0
22/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.98900	1.01200	0
22/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.25300	0.24100	0
22/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.95500	0.97800	0
22/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.26900	0.25700	0
22/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.92200	0.94500	0
22/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.28600	0.27400	0
22/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.68100	0.70300	0
22/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.22900	0.21800	0
22/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.65100	0.67200	0
22/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.24900	0.23700	0
22/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.83100	0.85300	0
22/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.34500	0.33200	0
22/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.59300	0.61300	0
22/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.29100	0.27800	0
22/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.95800	0.97900	0
22/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.43800	0.42400	0
22/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.93100	0.95100	0
22/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.46100	0.44600	0
22/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.90500	0.92500	0
22/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.48500	0.47000	0
22/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.13300	0.15100	0
22/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.32200	0.30800	200
22/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.38300	0.39800	0
22/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.53100	0.51300	150
22/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.54800	0.56300	0
22/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.66200	0.64200	0

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22/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09570	0.09580	200
22/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02573	0.02583	0
22/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
22/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01584	0.01596	0
22/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00014	0.00016	0
22/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00756	0.00774	0
22/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00186	0.00194	0
22/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40570	11.40550	0
22/08/2011	€ / R On 19-March-12			Foreign Exchange Future	10.65390	10.62420	8,303
22/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.69400	1.66500	0
22/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.04000	0.04100	0
22/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.64700	1.61900	0
22/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.04300	0.04500	0
22/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.26100	1.23200	0
22/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.02600	0.02700	0
22/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.16600	1.13700	0
22/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.03100	0.03200	0
22/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	1.02800	1.00300	0
22/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.04300	0.04800	0
22/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.81500	0.78700	0
22/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.00400	0.00600	2,065
22/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.76600	0.73800	0
22/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.00500	0.00700	0
22/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.71600	0.68900	0
22/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.00500	0.00800	0
22/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.86000	0.83800	0
22/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.07500	0.08300	0
22/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.00000	0.98000	0
22/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.14600	0.15600	0
22/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.78200	0.76200	0
22/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.09700	0.10700	0
22/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.92700	0.90800	0
22/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.17300	0.18400	0
22/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.67200	0.65500	0
22/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.13700	0.15000	0
22/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.82400	0.80700	0
22/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.22000	0.23300	0
22/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.79100	0.77700	0
22/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.23700	0.25300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.76200	0.74800	0
22/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.25800	0.27400	0
22/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.70500	0.69300	0
22/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.30100	0.31900	0
22/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.18100	0.17700	3,590
22/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.17000	0.19600	0
22/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.14200	0.14000	0
22/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.23100	0.25900	0
22/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.12500	0.12500	0
22/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.26400	0.29400	0
22/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.53700	0.52900	0
22/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.48300	0.50500	0
22/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.09800	0.09800	0
22/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.33700	0.36700	0
22/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.27790	7.23600	0
22/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.64600	0.61200	0
22/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.01800	0.02600	0
22/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.60100	0.56900	0
22/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.02300	0.03300	0
22/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.55800	0.52800	0
22/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.03000	0.04200	0
22/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.36800	0.34900	14,286
22/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.09000	0.11300	0
22/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.17800	0.17000	6,757
22/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.30000	0.33400	0
22/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11			Can-Do Future	7.21460	7.10000	0
22/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.05	C	Can-Do Future	0.17600	0.00000	0
22/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.05	P	Can-Do Future	0.01100	0.00000	25,000
22/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.10	C	Can-Do Future	0.13500	0.00000	0
22/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.10	P	Can-Do Future	0.02000	0.00000	0
22/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.15	C	Can-Do Future	0.09900	0.00000	0
22/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.15	P	Can-Do Future	0.03400	0.00000	0
22/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.56780	8.53830	0
22/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.39000	1.36500	0
22/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01700	0.01800	0
22/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.96600	0.93900	0
22/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02000	0.01800	0
22/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.91500	0.89300	0
22/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.01900	0.02200	0
22/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.86900	0.84700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02300	0.02600	0
22/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.78400	0.76000	0
22/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00300	0.00400	0
22/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.73400	0.71000	0
22/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00300	0.00400	0
22/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.71700	0.69700	0
22/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.09400	0.10000	0
22/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.67800	0.65900	0
22/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.10500	0.11200	0
22/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.44500	0.42500	0
22/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.01400	0.01900	0
22/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.39900	0.37900	0
22/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.01800	0.02300	0
22/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.53200	0.51700	0
22/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.15900	0.17000	0
22/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.66600	1.64400	0
22/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.34800	0.35600	0
22/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.62900	1.60700	0
22/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.36100	0.36900	0
22/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.59300	1.57100	0
22/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37500	0.38300	0
22/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.41300	0.40100	0
22/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.24000	0.25400	0
22/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.38700	0.37500	0
22/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.26400	0.27800	0
22/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.26300	0.25300	0
22/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.21700	0.23200	0
22/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.11300	0.10800	0
22/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.13200	0.15200	0
22/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.25900	0.25300	0
22/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.43600	0.45600	0
22/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01800	0.01900	0
22/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.43700	0.46300	0
22/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01400	0.01500	0
22/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.48300	0.50900	0
22/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.01100	0.01200	0
22/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.53000	0.55600	0
22/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00700	0.00800	0
22/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.62600	0.65200	0
22/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.40710	7.38840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.72700	0.70900	0
22/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
22/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.63600	0.62200	0
22/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.02900	0.03400	0
22/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.59200	0.57900	0
22/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.03500	0.04100	0
22/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.55000	0.53700	0
22/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.04300	0.04900	0
22/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.32800	0.32100	0
22/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.12100	0.13300	0
22/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.29800	0.29100	0
22/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.14100	0.15300	0
22/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.27000	0.26400	0
22/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.16300	0.17600	0
22/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.21900	0.21500	0
22/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.21200	0.22700	0
22/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.19900	0.19600	0
22/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.24200	0.25800	0
22/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.03400	0.03400	0
22/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.25800	0.27600	0
22/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.14900	0.14700	0
22/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.34200	0.35900	0
22/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.13500	0.13300	0
22/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.37800	0.39500	0
22/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01200	0.01200	0
22/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.43600	0.45400	0
22/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.01000	0.00900	0
22/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.48400	0.50100	0
22/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00700	0.00700	0
22/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.53100	0.54900	0
22/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00400	0.00400	0
22/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.62800	0.64600	0
22/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.00500	0.00760	22,388
22/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.28350	0.25630	21,898
22/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.38710	9.32880	100
22/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.62600	1.56500	0
22/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
22/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.75300	1.69700	0
22/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.01600	0.01800	0
22/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.52600	1.46500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
22/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.65800	1.60100	0
22/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02100	0.02200	0
22/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.42600	1.36600	0
22/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00100	0.00200	0
22/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.37600	1.31600	0
22/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00100	0.00200	0
22/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.51500	1.45900	0
22/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.02800	0.03000	0
22/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.42200	1.36600	0
22/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.03500	0.03700	0
22/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.28400	1.23000	0
22/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.04700	0.05100	0
22/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	1.19400	1.14000	0
22/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.05700	0.06100	0
22/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	1.15000	1.09700	0
22/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.06300	0.06800	0
22/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	1.10600	1.05300	0
22/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.06900	0.07400	0
22/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.83600	0.77900	0
22/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.01100	0.01500	0
22/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	1.02000	0.97400	0
22/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.08300	0.09500	0
22/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.98100	0.93600	0
22/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.09400	0.10700	0
22/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.94200	0.89800	0
22/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.10500	0.11900	0
22/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.90500	0.86200	0
22/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.11800	0.13300	0
22/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.83300	0.79200	0
22/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.14600	0.16300	0
22/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.76400	0.72700	0
22/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.17700	0.19800	0
22/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.44400	0.40800	0
22/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.06900	0.09400	0
22/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.70000	0.66600	0
22/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.21300	0.23700	0
22/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.66900	0.63900	0
22/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.23200	0.26000	0
22/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.34400	0.31700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.11900	0.15300	0
22/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.31400	0.29000	0
22/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.13900	0.17600	0
22/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.28600	0.26500	0
22/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.16100	0.20100	0
22/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.56300	0.53800	0
22/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.32600	0.35900	0
22/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.54000	0.51500	0
22/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.35300	0.38600	0
22/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.21600	0.20200	0
22/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.24100	0.28800	0
22/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.45400	0.43300	0
22/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.46700	0.50400	0
22/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.43500	0.41500	0
22/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.49800	0.53600	0
22/08/2011	RAIN On 19-September-11			Foreign Exchange Future	14,888.71000	14,851.36000	0
22/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.14640	1.14180	0
22/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.10610	0.10310	0
22/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00970	0.01130	0
22/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.07080	0.06890	0
22/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.02440	0.02710	0
22/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.04610	0.04490	0
22/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.04970	0.05310	0
23/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.53350	9.53790	0
23/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.53500	1.54000	0
23/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.48500	1.49000	0
23/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.43500	1.44000	0
23/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
23/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.48200	1.48600	0
23/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00600	0.00300	0
23/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.38300	1.38800	0
23/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00700	0.00500	0
23/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.33500	1.33800	0
23/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00900	0.00500	0
23/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	1.18900	1.19200	0
23/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.01300	0.00900	5,000
23/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.09300	1.09600	0
23/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.01700	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.04600	1.04800	0
23/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.02000	0.01500	0
23/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.99900	1.00100	0
23/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.02300	0.01800	0
23/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.95200	0.95400	0
23/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.02600	0.02100	0
23/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.90600	0.90800	0
23/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.03000	0.02500	0
23/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.81500	0.81700	0
23/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.03900	0.03400	560
23/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.89700	0.89900	0
23/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.08500	0.07700	0
23/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.85500	0.85800	0
23/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.09300	0.08600	0
23/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.81700	0.81900	0
23/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.10500	0.09700	10,000
23/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.77900	0.78200	0
23/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.11700	0.11000	0
23/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.74300	0.74600	0
23/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.13100	0.12400	0
23/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.70800	0.71100	0
23/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.14600	0.13900	0
23/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.67300	0.67700	0
23/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.16100	0.15500	0
23/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.31500	0.32200	0
23/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.03000	0.03200	0
23/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.61700	0.62200	0
23/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.19100	0.18600	0
23/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.60800	0.61300	0
23/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.19600	0.19100	1,000
23/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.58500	0.59100	0
23/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.20900	0.20500	0
23/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.57700	0.58300	0
23/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.21500	0.21100	0
23/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.55700	0.56300	0
23/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.23100	0.22700	0
23/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.55000	0.55600	10,000
23/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.23800	0.23400	0
23/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.77000	0.77900	16,000
23/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.33000	0.32400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.74300	0.75200	0
23/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.35300	0.34700	0
23/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.71900	0.72800	0
23/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.37900	0.37300	0
23/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.69600	0.70500	42,000
23/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.40600	0.40000	0
23/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.43300	0.44000	0
23/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.37100	0.36800	0
23/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.41300	0.42000	0
23/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.40100	0.39800	0
23/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.39400	0.40100	0
23/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.43200	0.42900	0
23/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.24200	0.24900	10,000
23/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.41600	0.41600	0
23/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.35800	0.36500	0
23/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.49600	0.49300	0
23/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.21300	0.22000	0
23/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.48700	0.48700	0
23/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.67100	0.68000	0
23/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.63100	0.62600	0
23/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.65300	0.66200	0
23/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.66300	0.65800	0
23/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.63500	0.64400	0
23/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.69500	0.69000	0
23/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.28500	0.29100	0
23/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.67300	0.66900	0
23/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.27300	0.27800	0
23/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.71100	0.70600	0
23/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.26100	0.26600	0
23/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.74900	0.74400	0
23/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.25000	0.25500	0
23/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.78800	0.78300	0
23/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.52500	1.52900	200
23/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.85700	0.85700	0
23/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.23000	0.23400	0
23/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.86800	0.86200	0
23/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01400	0.01500	0
23/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.87900	0.87500	0
23/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.21200	0.21500	0
23/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.95000	0.94300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.20300	0.20600	0
23/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.99100	0.98400	0
23/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.18700	0.19000	0
23/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.07500	1.06800	0
23/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.18000	0.18300	0
23/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.11800	1.11100	0
23/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.34900	1.35500	0
23/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.13100	1.13300	0
23/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.33000	1.33600	0
23/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.16200	1.16400	0
23/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.31200	1.31700	0
23/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.19400	1.19500	0
23/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.81000	1.81700	0
23/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.42700	1.42900	0
23/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.79100	1.79900	0
23/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.45800	1.46100	0
23/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.77200	1.78100	0
23/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48900	1.49300	0
23/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.56500	2.56000	0
23/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.32650	7.33340	102
23/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.49979	0.50562	0
23/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.12329	0.12222	0
23/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.46623	0.47302	0
23/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.13973	0.13962	0
23/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.43691	0.44398	0
23/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.16041	0.16058	0
23/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.20902	0.21848	0
23/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.07422	0.07818	0
23/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.17981	0.18994	0
23/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.09501	0.09964	0
23/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.15368	0.16439	50
23/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.11888	0.12409	0
23/08/2011	£ / R On 18-June-12			Foreign Exchange Future	12.33420	12.31970	0
23/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.60700	1.58600	0
23/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.03200	0.03400	0
23/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	1.28900	1.26600	0
23/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00300	0.00500	0
23/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.41600	1.39700	0
23/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.04100	0.04500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	1.19000	1.16700	0
23/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00400	0.00600	0
23/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	1.09100	1.06900	0
23/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.00500	0.00800	630
23/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.42400	1.40600	0
23/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.12000	0.12000	0
23/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.99200	0.97100	0
23/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.00600	0.01000	1,200
23/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.33900	1.32200	0
23/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.13500	0.13600	0
23/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.26000	1.24300	0
23/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.15600	0.15700	0
23/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.79700	0.77600	0
23/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.01100	0.01500	0
23/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.74800	0.72800	1,200
23/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.01200	0.01700	0
23/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.70000	0.68100	0
23/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.01400	0.02000	0
23/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.90400	0.88800	0
23/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.12900	0.13600	0
23/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.07400	1.05800	0
23/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.22000	0.22200	0
23/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.03900	1.02300	0
23/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.23500	0.23700	0
23/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.00500	0.98900	0
23/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.25100	0.25300	0
23/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.97100	0.95500	0
23/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.26700	0.26900	0
23/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.93700	0.92200	0
23/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.28300	0.28600	0
23/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.69400	0.68100	0
23/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.21900	0.22900	0
23/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.66300	0.65100	0
23/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.23800	0.24900	0
23/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.84600	0.83100	0
23/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.34200	0.34500	0
23/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.60400	0.59300	0
23/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.27900	0.29100	0
23/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.97200	0.95800	0
23/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.43800	0.43800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.94500	0.93100	0
23/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.46100	0.46100	0
23/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.91900	0.90500	0
23/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.48500	0.48500	0
23/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.12800	0.13300	0
23/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.29200	0.32200	200
23/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.38900	0.38300	0
23/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.51400	0.53100	150
23/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.55900	0.54800	0
23/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.65500	0.66200	0
23/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09590	0.09570	200
23/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02593	0.02573	0
23/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
23/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01605	0.01584	0
23/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00015	0.00014	0
23/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00765	0.00756	0
23/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00175	0.00186	0
23/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40540	11.40570	0
23/08/2011	€ / R On 19-March-12			Foreign Exchange Future	10.64850	10.65390	8,303
23/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.68800	1.69400	0
23/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.04000	0.04000	0
23/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.64200	1.64700	0
23/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.04400	0.04300	0
23/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.25900	1.26100	0
23/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.02500	0.02600	0
23/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.16400	1.16600	0
23/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.03000	0.03100	0
23/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	1.02500	1.02800	0
23/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.04100	0.04300	0
23/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.81600	0.81500	0
23/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.00400	0.00400	2,065
23/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.76600	0.76600	0
23/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.00400	0.00500	0
23/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.71700	0.71600	0
23/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.00500	0.00500	0
23/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.85600	0.86000	0
23/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.07200	0.07500	0
23/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.99500	1.00000	0
23/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.14700	0.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.77700	0.78200	0
23/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.09300	0.09700	0
23/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.92300	0.92700	0
23/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.17500	0.17300	0
23/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.66600	0.67200	0
23/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.13200	0.13700	0
23/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.82000	0.82400	0
23/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.22200	0.22000	0
23/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.78700	0.79100	0
23/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.23900	0.23700	0
23/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.75700	0.76200	0
23/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.25900	0.25800	0
23/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.70100	0.70500	0
23/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.30300	0.30100	0
23/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.17100	0.18100	3,590
23/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.15900	0.17000	0
23/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.13200	0.14200	0
23/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.22000	0.23100	0
23/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.11600	0.12500	0
23/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.25400	0.26400	0
23/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.53200	0.53700	0
23/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.48400	0.48300	0
23/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.08900	0.09800	0
23/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.32700	0.33700	0
23/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.27170	7.27790	0
23/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.64100	0.64600	0
23/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.01900	0.01800	0
23/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.59700	0.60100	0
23/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.02500	0.02300	0
23/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.55300	0.55800	0
23/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.03100	0.03000	0
23/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.36100	0.36800	14,286
23/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.08900	0.09000	0
23/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.16800	0.17800	6,757
23/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.29600	0.30000	0
23/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11			Can-Do Future	7.20920	7.21460	0
23/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.05	C	Can-Do Future	0.16700	0.17600	0
23/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.05	P	Can-Do Future	0.00800	0.01100	25,000
23/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.10	C	Can-Do Future	0.12300	0.13500	0
23/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.10	P	Can-Do Future	0.01400	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.15	C	Can-Do Future	0.08400	0.09900	0
23/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.15	P	Can-Do Future	0.02500	0.03400	0
23/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.59700	8.56780	0
23/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.42100	1.39000	0
23/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01700	0.01700	0
23/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.00400	0.96600	0
23/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02300	0.02000	0
23/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.95300	0.91500	0
23/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02200	0.01900	0
23/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.90700	0.86900	0
23/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02600	0.02300	0
23/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.82100	0.78400	0
23/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00200	0.00300	0
23/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.77200	0.73400	0
23/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00300	0.00300	0
23/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.74300	0.71700	0
23/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.08900	0.09400	0
23/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.70400	0.67800	0
23/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.10000	0.10500	0
23/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.48000	0.44500	0
23/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.01100	0.01400	0
23/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.43300	0.39900	0
23/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.01400	0.01800	0
23/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.55500	0.53200	0
23/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.15100	0.15900	0
23/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.69100	1.66600	0
23/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.34400	0.34800	0
23/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.65400	1.62900	0
23/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.35700	0.36100	0
23/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.61700	1.59300	0
23/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37000	0.37500	0
23/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.43300	0.41300	0
23/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.22900	0.24000	0
23/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.40600	0.38700	0
23/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.25200	0.26400	0
23/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.29900	0.26300	0
23/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.21800	0.21700	0
23/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.13000	0.11300	0
23/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.11100	0.13200	0
23/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.27300	0.25900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.41900	0.43600	0
23/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.02100	0.01800	0
23/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.40200	0.43700	0
23/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01700	0.01400	0
23/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.44800	0.48300	0
23/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.01300	0.01100	0
23/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.49400	0.53000	0
23/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00800	0.00700	0
23/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.58900	0.62600	0
23/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.37900	7.40710	0
23/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.70100	0.72700	0
23/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
23/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.61300	0.63600	0
23/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.03400	0.02900	0
23/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.57000	0.59200	0
23/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.04100	0.03500	0
23/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.52800	0.55000	0
23/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.04900	0.04300	0
23/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.30800	0.32800	0
23/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.12900	0.12100	0
23/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.27900	0.29800	0
23/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.15000	0.14100	0
23/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.25100	0.27000	0
23/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.17200	0.16300	0
23/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.20200	0.21900	0
23/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.22300	0.21200	0
23/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.18300	0.19900	0
23/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.25400	0.24200	0
23/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.02500	0.03400	0
23/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.27400	0.25800	0
23/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.13600	0.14900	0
23/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.35700	0.34200	0
23/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.12400	0.13500	0
23/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.39500	0.37800	0
23/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00800	0.01200	0
23/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.45700	0.43600	0
23/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00600	0.01000	0
23/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.50500	0.48400	0
23/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00400	0.00700	0
23/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.55300	0.53100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00200	0.00400	0
23/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.65100	0.62800	0
23/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.00410	0.00500	22,388
23/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.29180	0.28350	21,898
23/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.34060	9.38710	100
23/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.57800	1.62600	0
23/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
23/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.70700	1.75300	0
23/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.01600	0.01600	0
23/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.47800	1.52600	0
23/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
23/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.61200	1.65800	0
23/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02100	0.02100	0
23/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.37800	1.42600	0
23/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
23/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.32900	1.37600	0
23/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00200	0.00100	0
23/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.47000	1.51500	0
23/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.02900	0.02800	0
23/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.37600	1.42200	0
23/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.03500	0.03500	0
23/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.23900	1.28400	0
23/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.04800	0.04700	0
23/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	1.15000	1.19400	0
23/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.05900	0.05700	0
23/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	1.10600	1.15000	0
23/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.06500	0.06300	0
23/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	1.06200	1.10600	0
23/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.07100	0.06900	0
23/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.78900	0.83600	0
23/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.01200	0.01100	0
23/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.97900	1.02000	0
23/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.08800	0.08300	0
23/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.94000	0.98100	0
23/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.09900	0.09400	0
23/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.90200	0.94200	0
23/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.11100	0.10500	0
23/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.86500	0.90500	0
23/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.12400	0.11800	0
23/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.79400	0.83300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.15300	0.14600	0
23/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.72600	0.76400	0
23/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.18500	0.17700	0
23/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.40100	0.44400	0
23/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.07400	0.06900	0
23/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.66300	0.70000	0
23/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.22200	0.21300	0
23/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.63500	0.66900	0
23/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.24400	0.23200	0
23/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.30400	0.34400	0
23/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.12700	0.11900	0
23/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.27600	0.31400	0
23/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.14900	0.13900	0
23/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.24900	0.28600	0
23/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.17200	0.16100	0
23/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.53200	0.56300	0
23/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.34100	0.32600	0
23/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.50900	0.54000	0
23/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.36800	0.35300	0
23/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.18400	0.21600	0
23/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.25700	0.24100	0
23/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.42500	0.45400	0
23/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.48400	0.46700	0
23/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.40700	0.43500	0
23/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.51600	0.49800	0
23/08/2011	RAIN On 19-September-11			Foreign Exchange Future	14,895.90000	14,888.71000	0
23/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.14630	1.14640	0
23/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.10630	0.10610	0
23/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.01000	0.00970	0
23/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.07040	0.07080	0
23/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.02410	0.02440	0
23/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.04520	0.04610	0
23/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.04890	0.04970	0
24/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.55800	9.53350	0
24/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.55800	1.53500	0
24/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
24/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.50800	1.48500	0
24/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
24/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.45800	1.43500	0
24/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.50500	1.48200	0
24/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00500	0.00600	0
24/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.40700	1.38300	0
24/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00700	0.00700	0
24/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.35800	1.33500	0
24/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00800	0.00900	0
24/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	1.21200	1.18900	0
24/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.01200	0.01300	5,000
24/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.11600	1.09300	0
24/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.01600	0.01700	0
24/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.06800	1.04600	0
24/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.01800	0.02000	0
24/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	1.02100	0.99900	0
24/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.02100	0.02300	0
24/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.97400	0.95200	0
24/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.02400	0.02600	0
24/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.92700	0.90600	0
24/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.02700	0.03000	0
24/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.83500	0.81500	0
24/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.03500	0.03900	560
24/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.91800	0.89700	0
24/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.08100	0.08500	0
24/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.87600	0.85500	0
24/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.08900	0.09300	0
24/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.83500	0.81700	0
24/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.09800	0.10500	10,000
24/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.79700	0.77900	0
24/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.11000	0.11700	0
24/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.76000	0.74300	0
24/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.12300	0.13100	0
24/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.72500	0.70800	0
24/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.13800	0.14600	0
24/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.69000	0.67300	0
24/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.15300	0.16100	0
24/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.33200	0.31500	0
24/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.02400	0.03000	0
24/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.63400	0.61700	0
24/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.18300	0.19100	0
24/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.62500	0.60800	0
24/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.18800	0.19600	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.60200	0.58500	0
24/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.20100	0.20900	0
24/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.59300	0.57700	0
24/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.20600	0.21500	0
24/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.57200	0.55700	0
24/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.22100	0.23100	0
24/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.56300	0.55000	10,000
24/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.22600	0.23800	0
24/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.78700	0.77000	16,000
24/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.32100	0.33000	0
24/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.75900	0.74300	0
24/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.34300	0.35300	0
24/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.73500	0.71900	0
24/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.36900	0.37900	0
24/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.71100	0.69600	42,000
24/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.39500	0.40600	0
24/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.44500	0.43300	0
24/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.35800	0.37100	0
24/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.42400	0.41300	0
24/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.38700	0.40100	0
24/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.40500	0.39400	0
24/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.41800	0.43200	0
24/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.25000	0.24200	10,000
24/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.40000	0.41600	0
24/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.36900	0.35800	0
24/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.48200	0.49600	0
24/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.22000	0.21300	0
24/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.47000	0.48700	0
24/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.68500	0.67100	0
24/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.61900	0.63100	0
24/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.66700	0.65300	0
24/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.65100	0.66300	0
24/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.64900	0.63500	0
24/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.68300	0.69500	0
24/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.29400	0.28500	0
24/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.65700	0.67300	0
24/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.28100	0.27300	0
24/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.69400	0.71100	0
24/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.26900	0.26100	0
24/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.73200	0.74900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.25800	0.25000	0
24/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.77100	0.78800	0
24/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.54100	1.52500	200
24/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.84900	0.85700	0
24/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.23700	0.23000	0
24/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.85000	0.86800	0
24/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01400	0.01400	0
24/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.85600	0.87900	0
24/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.21900	0.21200	0
24/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.93200	0.95000	0
24/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.21000	0.20300	0
24/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.97300	0.99100	0
24/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.19400	0.18700	0
24/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.05700	1.07500	0
24/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.18600	0.18000	0
24/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.09900	1.11800	0
24/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.36500	1.34900	0
24/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.12300	1.13100	0
24/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.34500	1.33000	0
24/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.15300	1.16200	0
24/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.32700	1.31200	0
24/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.18500	1.19400	0
24/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.82600	1.81000	0
24/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41800	1.42700	0
24/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.80700	1.79100	0
24/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44900	1.45800	0
24/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.78900	1.77200	0
24/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48100	1.48900	0
24/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
24/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.54200	2.56500	0
24/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.35050	7.32650	102
24/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.51544	0.49979	0
24/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.11494	0.12329	0
24/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.48115	0.46623	0
24/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.13065	0.13973	0
24/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.45110	0.43691	0
24/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.15060	0.16041	0
24/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.22081	0.20902	0
24/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.06261	0.07422	0
24/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.18990	0.17981	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.08170	0.09501	0
24/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.16217	0.15368	50
24/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.10397	0.11888	0
24/08/2011	£ / R On 18-June-12			Foreign Exchange Future	12.29030	12.33420	0
24/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.57000	1.60700	0
24/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.03700	0.03200	0
24/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	1.24700	1.28900	0
24/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00300	0.00300	0
24/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.38200	1.41600	0
24/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.04900	0.04100	0
24/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	1.14800	1.19000	0
24/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00400	0.00400	0
24/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	1.05000	1.09100	0
24/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.00600	0.00500	630
24/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.39700	1.42400	0
24/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.13500	0.12000	0
24/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.95100	0.99200	0
24/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.00700	0.00600	1,200
24/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.31600	1.33900	0
24/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.15400	0.13500	0
24/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.23900	1.26000	0
24/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.17700	0.15600	0
24/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.75600	0.79700	0
24/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.01200	0.01100	0
24/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.70800	0.74800	1,200
24/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.01400	0.01200	0
24/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.66000	0.70000	0
24/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.01600	0.01400	0
24/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.88200	0.90400	0
24/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.14900	0.12900	0
24/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.05700	1.07400	0
24/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.24500	0.22000	0
24/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.02300	1.03900	0
24/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.26100	0.23500	0
24/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.98900	1.00500	0
24/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.27700	0.25100	0
24/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.95600	0.97100	0
24/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.29400	0.26700	0
24/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.92400	0.93700	0
24/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.31200	0.28300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.68100	0.69400	0
24/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.24800	0.21900	0
24/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.65100	0.66300	0
24/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.26800	0.23800	0
24/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.83800	0.84600	0
24/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.37600	0.34200	0
24/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.59400	0.60400	0
24/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.31100	0.27900	0
24/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.97000	0.97200	0
24/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.48000	0.43800	0
24/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.94400	0.94500	0
24/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.50400	0.46100	0
24/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.91900	0.91900	0
24/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.52900	0.48500	0
24/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.11500	0.12800	0
24/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.32100	0.29200	200
24/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.38800	0.38900	0
24/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.55500	0.51400	150
24/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.55900	0.55900	0
24/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.69700	0.65500	0
24/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09590	0.09590	200
24/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02593	0.02593	0
24/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
24/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01604	0.01605	0
24/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00014	0.00015	0
24/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00763	0.00765	0
24/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00173	0.00175	0
24/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40540	11.40540	0
24/08/2011	€ / R On 19-March-12			Foreign Exchange Future	10.68930	10.64850	8,333
24/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.72800	1.68800	0
24/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.03900	0.04000	0
24/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.68100	1.64200	0
24/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.04200	0.04400	0
24/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.30100	1.25900	0
24/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.02700	0.02500	0
24/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.20600	1.16400	0
24/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.03200	0.03000	0
24/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	1.06500	1.02500	0
24/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.04100	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.85700	0.81600	0
24/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.00400	0.00400	2,065
24/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.80700	0.76600	0
24/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.00400	0.00400	0
24/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.75800	0.71700	0
24/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.00500	0.00500	0
24/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.89300	0.85600	0
24/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.06900	0.07200	0
24/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.03000	0.99500	0
24/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.14100	0.14700	0
24/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.81200	0.77700	0
24/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.08800	0.09300	0
24/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.95600	0.92300	0
24/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.16700	0.17500	0
24/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.69800	0.66600	0
24/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.12400	0.13200	0
24/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.84900	0.82000	0
24/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.21000	0.22200	0
24/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.81600	0.78700	0
24/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.22700	0.23900	0
24/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.78300	0.75700	0
24/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.24400	0.25900	0
24/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.72400	0.70100	0
24/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.28500	0.30300	0
24/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.18800	0.17100	3,590
24/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.13500	0.15900	0
24/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.14400	0.13200	0
24/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.19100	0.22000	0
24/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.12600	0.11600	0
24/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.22300	0.25400	0
24/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.54900	0.53200	0
24/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.46000	0.48400	0
24/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.09600	0.08900	0
24/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.29300	0.32700	0
24/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.29520	7.27170	0
24/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.66100	0.64100	0
24/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.01600	0.01900	0
24/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.61600	0.59700	0
24/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.02100	0.02500	0
24/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.57200	0.55300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.02700	0.03100	0
24/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.37200	0.36100	14,286
24/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.07700	0.08900	0
24/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.17300	0.16800	6,757
24/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.27800	0.29600	0
24/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11			Can-Do Future	7.23370	7.20920	0
24/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.05	C	Can-Do Future	0.18700	0.16700	0
24/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.05	P	Can-Do Future	0.00300	0.00800	25,000
24/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.10	C	Can-Do Future	0.14100	0.12300	0
24/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.10	P	Can-Do Future	0.00700	0.01400	0
24/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.15	C	Can-Do Future	0.09900	0.08400	0
24/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.15	P	Can-Do Future	0.01500	0.02500	0
24/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.62320	8.59700	0
24/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.44500	1.42100	0
24/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01500	0.01700	0
24/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.02300	1.00400	0
24/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01600	0.02300	0
24/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.97600	0.95300	0
24/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.01900	0.02200	0
24/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.92500	0.90700	0
24/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.01800	0.02600	0
24/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.84600	0.82100	0
24/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00100	0.00200	0
24/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.79600	0.77200	0
24/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00100	0.00300	0
24/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.76100	0.74300	0
24/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.08100	0.08900	0
24/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.72100	0.70400	0
24/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.09100	0.10000	0
24/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.50300	0.48000	0
24/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.00800	0.01100	0
24/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.45500	0.43300	0
24/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.01000	0.01400	0
24/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.57000	0.55500	0
24/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.14000	0.15100	0
24/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.71400	1.69100	0
24/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.34100	0.34400	0
24/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.67700	1.65400	0
24/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.35400	0.35700	0
24/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.64000	1.61700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.36700	0.37000	0
24/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.44300	0.43300	0
24/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.21300	0.22900	0
24/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.41500	0.40600	0
24/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.23500	0.25200	0
24/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.29600	0.29900	0
24/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.18900	0.21800	0
24/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.13800	0.13000	0
24/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.09300	0.11100	0
24/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.27700	0.27300	0
24/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.39700	0.41900	0
24/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.02100	0.02100	0
24/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.37600	0.40200	0
24/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01600	0.01700	0
24/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.42100	0.44800	0
24/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.01300	0.01300	0
24/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.46800	0.49400	0
24/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00800	0.00800	0
24/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.56300	0.58900	0
24/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.42020	7.37900	0
24/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.74300	0.70100	0
24/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
24/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.64900	0.61300	0
24/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.02900	0.03400	0
24/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.60500	0.57000	0
24/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.03500	0.04100	0
24/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.56200	0.52800	0
24/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.04200	0.04900	0
24/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.33400	0.30800	0
24/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.11400	0.12900	0
24/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.30300	0.27900	0
24/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.13300	0.15000	0
24/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.27400	0.25100	0
24/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.15400	0.17200	0
24/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.22300	0.20200	0
24/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.20300	0.22300	0
24/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.20000	0.18300	0
24/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.23000	0.25400	0
24/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.03000	0.02500	0
24/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.23800	0.27400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.14900	0.13600	0
24/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.32900	0.35700	0
24/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.13600	0.12400	0
24/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.36600	0.39500	0
24/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01100	0.00800	0
24/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.41900	0.45700	0
24/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00800	0.00600	0
24/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.46600	0.50500	0
24/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00600	0.00400	0
24/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.51400	0.55300	0
24/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00300	0.00200	0
24/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.61100	0.65100	0
24/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.00290	0.00410	22,388
24/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.30880	0.29180	21,898
24/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.31210	9.34060	100
24/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.55200	1.57800	0
24/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
24/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.68000	1.70700	0
24/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.01800	0.01600	0
24/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.45200	1.47800	0
24/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
24/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.58400	1.61200	0
24/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02200	0.02100	0
24/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.35300	1.37800	0
24/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00200	0.00100	0
24/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.30300	1.32900	0
24/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00200	0.00200	0
24/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.44200	1.47000	0
24/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.03000	0.02900	0
24/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.34900	1.37600	0
24/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.03700	0.03500	0
24/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.21200	1.23900	0
24/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.05000	0.04800	0
24/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	1.12300	1.15000	0
24/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.06100	0.05900	0
24/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	1.07900	1.10600	0
24/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.06700	0.06500	0
24/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	1.03600	1.06200	0
24/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.07400	0.07100	0
24/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.76300	0.78900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.01200	0.01200	0
24/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.95500	0.97900	0
24/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.09300	0.08800	0
24/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.91700	0.94000	0
24/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.10500	0.09900	0
24/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.87900	0.90200	0
24/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.11700	0.11100	0
24/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.84200	0.86500	0
24/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.13000	0.12400	0
24/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.77100	0.79400	0
24/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.15900	0.15300	0
24/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.70400	0.72600	0
24/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.19200	0.18500	0
24/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.37900	0.40100	0
24/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.07800	0.07400	0
24/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.64200	0.66300	0
24/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.23000	0.22200	0
24/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.61400	0.63500	0
24/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.25200	0.24400	0
24/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.28400	0.30400	0
24/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.13300	0.12700	0
24/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.25700	0.27600	0
24/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.15600	0.14900	0
24/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.23200	0.24900	0
24/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.18100	0.17200	0
24/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.51300	0.53200	0
24/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.35100	0.34100	0
24/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.49000	0.50900	0
24/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.37800	0.36800	0
24/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.17000	0.18400	0
24/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.26900	0.25700	0
24/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.40900	0.42500	0
24/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.49700	0.48400	0
24/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.39200	0.40700	0
24/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.53000	0.51600	0
24/08/2011	RAIN On 19-September-11			Foreign Exchange Future	14,939.55000	14,895.90000	0
24/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.15310	1.14630	0
24/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.11170	0.10630	0
24/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00860	0.01000	0
24/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.07480	0.07040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.02170	0.02410	0
24/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.04850	0.04520	0
24/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.04540	0.04890	0
25/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.55950	9.55800	0
25/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.55600	1.55800	0
25/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
25/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.50600	1.50800	0
25/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
25/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.45600	1.45800	0
25/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
25/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.50400	1.50500	0
25/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00400	0.00500	0
25/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.40600	1.40700	0
25/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00600	0.00700	0
25/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.35700	1.35800	0
25/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00700	0.00800	0
25/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	1.21100	1.21200	0
25/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.01100	0.01200	5,000
25/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.11500	1.11600	0
25/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.01500	0.01600	0
25/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.06700	1.06800	0
25/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.01700	0.01800	0
25/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	1.02000	1.02100	0
25/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.02000	0.02100	0
25/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.97300	0.97400	0
25/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.02300	0.02400	0
25/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.92600	0.92700	0
25/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.02600	0.02700	0
25/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.83400	0.83500	0
25/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.03400	0.03500	560
25/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.91900	0.91800	0
25/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.08100	0.08100	0
25/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.87700	0.87600	0
25/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.08900	0.08900	0
25/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.83600	0.83500	0
25/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.09800	0.09800	10,000
25/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.79900	0.79700	0
25/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.11100	0.11000	0
25/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.76200	0.76000	0
25/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.12400	0.12300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.72700	0.72500	0
25/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.13900	0.13800	0
25/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.69200	0.69000	0
25/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.15400	0.15300	0
25/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.33000	0.33200	0
25/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.02400	0.02400	0
25/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.63500	0.63400	0
25/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.18300	0.18300	0
25/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.62700	0.62500	0
25/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.18900	0.18800	1,000
25/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.60400	0.60200	0
25/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.20200	0.20100	0
25/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.59500	0.59300	0
25/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.20700	0.20600	0
25/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.57400	0.57200	0
25/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.22200	0.22100	0
25/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.56500	0.56300	10,000
25/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.22700	0.22600	0
25/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.79000	0.78700	16,000
25/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.32100	0.32100	0
25/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.76200	0.75900	0
25/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.34300	0.34300	0
25/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.73800	0.73500	0
25/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.36900	0.36900	0
25/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.71400	0.71100	42,000
25/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.39500	0.39500	0
25/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.44700	0.44500	0
25/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.35900	0.35800	0
25/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.42600	0.42400	0
25/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.38800	0.38700	0
25/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.40700	0.40500	0
25/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.41900	0.41800	0
25/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.25100	0.25000	10,000
25/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.40100	0.40000	0
25/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.37100	0.36900	0
25/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.48300	0.48200	0
25/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.22100	0.22000	0
25/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.47100	0.47000	0
25/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.68700	0.68500	0
25/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.61800	0.61900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.66900	0.66700	0
25/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.65000	0.65100	0
25/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.65100	0.64900	0
25/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.68200	0.68300	0
25/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.29600	0.29400	0
25/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.65800	0.65700	0
25/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.28300	0.28100	0
25/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.69500	0.69400	0
25/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.27100	0.26900	0
25/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.73300	0.73200	0
25/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.26000	0.25800	0
25/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.77200	0.77100	0
25/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.54500	1.54100	200
25/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.85100	0.84900	0
25/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.23900	0.23700	0
25/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.85100	0.85000	0
25/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01400	0.01400	0
25/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.85800	0.85600	0
25/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.22100	0.21900	0
25/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.93300	0.93200	0
25/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.21200	0.21000	0
25/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.97400	0.97300	0
25/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.19600	0.19400	0
25/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.05800	1.05700	0
25/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.18800	0.18600	0
25/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.10000	1.09900	0
25/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.36800	1.36500	0
25/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.12400	1.12300	0
25/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.34800	1.34500	0
25/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.15400	1.15300	0
25/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.33000	1.32700	0
25/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.18600	1.18500	0
25/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.83100	1.82600	0
25/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.42200	1.41800	0
25/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.81200	1.80700	0
25/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.45300	1.44900	0
25/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.79400	1.78900	0
25/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48500	1.48100	0
25/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
25/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.54400	2.54200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.34960	7.35050	97
25/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.51466	0.51544	0
25/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.11506	0.11494	0
25/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.48048	0.48115	0
25/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.13088	0.13065	0
25/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.45057	0.45110	0
25/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.15097	0.15060	0
25/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.21999	0.22081	0
25/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.06359	0.06261	0
25/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.18956	0.18990	0
25/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.08316	0.08170	0
25/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.16231	0.16217	50
25/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.10591	0.10397	0
25/08/2011	£ / R On 18-June-12			Foreign Exchange Future	12.21000	12.29030	0
25/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.48100	1.57000	0
25/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.03200	0.03700	0
25/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	1.16300	1.24700	0
25/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00400	0.00300	0
25/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.29100	1.38200	0
25/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.04200	0.04900	0
25/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	1.06300	1.14800	0
25/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00400	0.00400	0
25/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.96500	1.05000	0
25/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.00600	0.00600	630
25/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.31700	1.39700	0
25/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.13700	0.13500	0
25/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.86600	0.95100	0
25/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.00700	0.00700	1,200
25/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.24000	1.31600	0
25/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.16000	0.15400	0
25/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.16400	1.23900	0
25/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.18400	0.17700	0
25/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.67100	0.75600	0
25/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.01200	0.01200	0
25/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.62300	0.70800	1,200
25/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.01400	0.01400	0
25/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.57700	0.66000	0
25/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.01800	0.01600	0
25/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.79600	0.88200	0
25/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.14700	0.14900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.98800	1.05700	0
25/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.25800	0.24500	0
25/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.95500	1.02300	0
25/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.27500	0.26100	0
25/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.92200	0.98900	0
25/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.29200	0.27700	0
25/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.89000	0.95600	0
25/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.31000	0.29400	0
25/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.86100	0.92400	0
25/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.33100	0.31200	0
25/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.60300	0.68100	0
25/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.25400	0.24800	0
25/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.57500	0.65100	0
25/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.27600	0.26800	0
25/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.77900	0.83800	0
25/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.39900	0.37600	0
25/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.52200	0.59400	0
25/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.32300	0.31100	0
25/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.92100	0.97000	0
25/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.51100	0.48000	0
25/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.89600	0.94400	0
25/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.53600	0.50400	0
25/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.87100	0.91900	0
25/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.56100	0.52900	0
25/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.08500	0.11500	0
25/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.37600	0.32100	200
25/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.33500	0.38800	0
25/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.58600	0.55500	150
25/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.51800	0.55900	0
25/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.73800	0.69700	0
25/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09510	0.09590	200
25/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02513	0.02593	0
25/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
25/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01526	0.01604	0
25/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00016	0.00014	0
25/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00703	0.00763	0
25/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00193	0.00173	0
25/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
25/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40630	11.40540	0
25/08/2011	€ / R On 19-March-12			Foreign Exchange Future	10.64720	10.68930	8,333

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.68700	1.72800	0
25/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.04000	0.03900	0
25/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.64000	1.68100	0
25/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.04300	0.04200	0
25/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.25700	1.30100	0
25/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.02600	0.02700	0
25/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.16200	1.20600	0
25/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.03100	0.03200	0
25/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	1.02300	1.06500	0
25/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.04200	0.04100	0
25/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.81200	0.85700	0
25/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.00300	0.00400	2,065
25/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.76200	0.80700	0
25/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.00300	0.00400	0
25/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.71300	0.75800	0
25/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.00400	0.00500	0
25/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.85400	0.89300	0
25/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.07300	0.06900	0
25/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.99600	1.03000	0
25/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.14900	0.14100	0
25/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.77500	0.81200	0
25/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.09400	0.08800	0
25/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.92300	0.95600	0
25/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.17600	0.16700	0
25/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.66300	0.69800	0
25/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.13200	0.12400	0
25/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.81900	0.84900	0
25/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.22200	0.21000	0
25/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.78600	0.81600	0
25/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.23900	0.22700	0
25/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.75600	0.78300	0
25/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.25900	0.24400	0
25/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.70000	0.72400	0
25/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.30300	0.28500	0
25/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.16200	0.18800	3,590
25/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.15300	0.13500	0
25/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.12300	0.14400	0
25/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.21400	0.19100	0
25/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.10700	0.12600	0
25/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.24800	0.22300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.53000	0.54900	0
25/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.48300	0.46000	0
25/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.08000	0.09600	0
25/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.32100	0.29300	0
25/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.29360	7.29520	0
25/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.66200	0.66100	0
25/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.01800	0.01600	0
25/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.61700	0.61600	0
25/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.02300	0.02100	0
25/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.57200	0.57200	0
25/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.02800	0.02700	0
25/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.37400	0.37200	14,286
25/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.08000	0.07700	0
25/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.17600	0.17300	6,757
25/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.28200	0.27800	0
25/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11			Can-Do Future	7.23670	7.23370	0
25/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.05	C	Can-Do Future	0.18700	0.18700	0
25/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.05	P	Can-Do Future	0.00000	0.00300	25,000
25/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.10	C	Can-Do Future	0.13900	0.14100	0
25/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.10	P	Can-Do Future	0.00200	0.00700	0
25/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.15	C	Can-Do Future	0.09300	0.09900	0
25/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.15	P	Can-Do Future	0.00600	0.01500	0
25/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.57700	8.62320	0
25/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.41500	1.44500	0
25/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01500	0.01500	0
25/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.99500	1.02300	0
25/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01700	0.01600	0
25/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.94400	0.97600	0
25/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.01600	0.01900	0
25/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.89700	0.92500	0
25/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.01900	0.01800	0
25/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.81600	0.84600	0
25/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
25/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.76700	0.79600	0
25/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00200	0.00100	0
25/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.73600	0.76100	0
25/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.08600	0.08100	0
25/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.69600	0.72100	0
25/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.09600	0.09100	0
25/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.47300	0.50300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.00800	0.00800	0
25/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.42500	0.45500	0
25/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.01000	0.01000	0
25/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.54700	0.57000	0
25/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.14700	0.14000	0
25/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.67200	1.71400	0
25/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.34500	0.34100	0
25/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.63600	1.67700	0
25/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.35900	0.35400	0
25/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.60000	1.64000	0
25/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37300	0.36700	0
25/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.42500	0.44300	0
25/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.22500	0.21300	0
25/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.39800	0.41500	0
25/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.24800	0.23500	0
25/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.27800	0.29600	0
25/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.20000	0.18900	0
25/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.11900	0.13800	0
25/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.10400	0.09300	0
25/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.26600	0.27700	0
25/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.41600	0.39700	0
25/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01600	0.02100	0
25/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.40100	0.37600	0
25/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01300	0.01600	0
25/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.44800	0.42100	0
25/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.01000	0.01300	0
25/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.49500	0.46800	0
25/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00700	0.00800	0
25/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.59200	0.56300	0
25/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.44100	7.42020	10
25/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.76200	0.74300	0
25/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
25/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.66700	0.64900	0
25/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.02600	0.02900	0
25/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.62300	0.60500	0
25/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.03200	0.03500	0
25/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.57900	0.56200	0
25/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.03800	0.04200	0
25/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.34700	0.33400	0
25/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.10600	0.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.31600	0.30300	0
25/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.12500	0.13300	0
25/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.28700	0.27400	0
25/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.14600	0.15400	0
25/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.23300	0.22300	0
25/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.19200	0.20300	0
25/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.21000	0.20000	0
25/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.21900	0.23000	0
25/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.03700	0.03000	0
25/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.22500	0.23800	0
25/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.15800	0.14900	0
25/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.31700	0.32900	0
25/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.14400	0.13600	0
25/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.35300	0.36600	0
25/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01400	0.01100	0
25/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.40200	0.41900	0
25/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.01100	0.00800	0
25/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.44900	0.46600	0
25/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00800	0.00600	0
25/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.49600	0.51400	0
25/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00500	0.00300	0
25/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.59300	0.61100	0
25/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.00200	0.00290	22,388
25/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.29110	0.30880	21,898
25/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.24220	9.31210	100
25/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.49500	1.55200	0
25/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
25/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.61300	1.68000	0
25/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02100	0.01800	0
25/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.39500	1.45200	0
25/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
25/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.51800	1.58400	0
25/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02600	0.02200	0
25/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.29600	1.35300	0
25/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
25/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.24600	1.30300	0
25/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00200	0.00200	0
25/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.37700	1.44200	0
25/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.03500	0.03000	0
25/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.28500	1.34900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.04300	0.03700	0
25/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.15000	1.21200	0
25/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.05800	0.05000	0
25/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	1.06200	1.12300	0
25/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.07000	0.06100	0
25/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	1.01900	1.07900	0
25/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.07700	0.06700	0
25/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.97700	1.03600	0
25/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.08500	0.07400	0
25/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.70900	0.76300	0
25/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.01500	0.01200	0
25/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.89900	0.95500	0
25/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.10700	0.09300	0
25/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.86100	0.91700	0
25/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.11900	0.10500	0
25/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.82400	0.87900	0
25/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.13200	0.11700	0
25/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.78900	0.84200	0
25/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.14700	0.13000	0
25/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.72000	0.77100	0
25/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.17800	0.15900	0
25/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.65600	0.70400	0
25/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.21400	0.19200	0
25/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.33700	0.37900	0
25/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.09300	0.07800	0
25/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.59900	0.64200	0
25/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.25700	0.23000	0
25/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.57300	0.61400	0
25/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.28100	0.25200	0
25/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.24900	0.28400	0
25/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.15500	0.13300	0
25/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.22400	0.25700	0
25/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.18000	0.15600	0
25/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.20100	0.23200	0
25/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.20700	0.18100	0
25/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.47700	0.51300	0
25/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.38500	0.35100	0
25/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.45600	0.49000	0
25/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.41400	0.37800	0
25/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.14700	0.17000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.30300	0.26900	0
25/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.38000	0.40900	0
25/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.53800	0.49700	0
25/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.36300	0.39200	0
25/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.57100	0.53000	0
25/08/2011	RAIN On 19-September-11			Foreign Exchange Future	14,883.70000	14,939.55000	0
25/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.15120	1.15310	0
25/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.11030	0.11170	0
25/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00910	0.00860	0
25/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.07360	0.07480	0
25/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.02240	0.02170	0
25/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.04770	0.04850	0
25/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.04650	0.04540	0
26/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.50270	9.55950	0
26/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.49800	1.55600	0
26/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
26/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.44800	1.50600	0
26/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
26/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.39800	1.45600	0
26/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
26/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.44500	1.50400	0
26/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00500	0.00400	0
26/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.34700	1.40600	0
26/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00700	0.00600	0
26/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.29800	1.35700	0
26/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00800	0.00700	0
26/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	1.15300	1.21100	0
26/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.01300	0.01100	5,000
26/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.05700	1.11500	0
26/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.01700	0.01500	0
26/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.00900	1.06700	0
26/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.01900	0.01700	0
26/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.96200	1.02000	0
26/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.02200	0.02000	0
26/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.91500	0.97300	0
26/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.02500	0.02300	0
26/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.86900	0.92600	0
26/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.02900	0.02600	0
26/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.77800	0.83400	0
26/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.03800	0.03400	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.86400	0.91900	0
26/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.08700	0.08100	0
26/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.82200	0.87700	0
26/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.09500	0.08900	0
26/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.78500	0.83600	0
26/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.10800	0.09800	10,000
26/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.74800	0.79900	0
26/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.12100	0.11100	0
26/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.71300	0.76200	0
26/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.13600	0.12400	0
26/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.67800	0.72700	0
26/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.15100	0.13900	0
26/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.64500	0.69200	0
26/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.16800	0.15400	0
26/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.28100	0.33000	0
26/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.03300	0.02400	0
26/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.59000	0.63500	0
26/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.19900	0.18300	0
26/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.58100	0.62700	0
26/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.20400	0.18900	1,000
26/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.56000	0.60400	0
26/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.21900	0.20200	0
26/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.55100	0.59500	0
26/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.22400	0.20700	0
26/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.53300	0.57400	0
26/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.24200	0.22200	0
26/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.52500	0.56500	10,000
26/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.24800	0.22700	0
26/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.74400	0.79000	16,000
26/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.33700	0.32100	0
26/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.72000	0.76200	0
26/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.36300	0.34300	0
26/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.69600	0.73800	0
26/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.38900	0.36900	0
26/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.67400	0.71400	42,000
26/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.41700	0.39500	0
26/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.41300	0.44700	0
26/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.38600	0.35900	0
26/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.39400	0.42600	0
26/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.41700	0.38800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.37600	0.40700	0
26/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.44900	0.41900	0
26/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.22600	0.25100	10,000
26/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.43600	0.40100	0
26/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.34200	0.37100	0
26/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.51500	0.48300	0
26/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.20000	0.22100	0
26/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.51000	0.47100	0
26/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.65300	0.68700	0
26/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.64700	0.61800	0
26/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.63500	0.66900	0
26/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.67900	0.65000	0
26/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.61700	0.65100	0
26/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.71100	0.68200	0
26/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.27300	0.29600	0
26/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.69600	0.65800	0
26/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.26100	0.28300	0
26/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.73400	0.69500	0
26/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.25000	0.27100	0
26/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.77300	0.73300	0
26/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.24000	0.26000	0
26/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.81300	0.77200	0
26/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.51200	1.54500	200
26/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.87500	0.85100	0
26/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.22100	0.23900	0
26/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.89400	0.85100	0
26/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01100	0.01400	0
26/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.91300	0.85800	0
26/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.20300	0.22100	0
26/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.97600	0.93300	0
26/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.19500	0.21200	0
26/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.01800	0.97400	0
26/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.18000	0.19600	0
26/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.10300	1.05800	0
26/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.17300	0.18800	0
26/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.14600	1.10000	0
26/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.33500	1.36800	0
26/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.14800	1.12400	0
26/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.31600	1.34800	0
26/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.17900	1.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.29800	1.33000	0
26/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.21100	1.18600	0
26/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.79800	1.83100	0
26/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.44500	1.42200	0
26/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.78000	1.81200	0
26/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.47700	1.45300	0
26/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.76200	1.79400	0
26/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.50900	1.48500	0
26/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
26/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.60200	2.54400	0
26/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.29050	7.34960	100
26/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.46887	0.51466	0
26/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.12837	0.11506	0
26/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.43902	0.48048	0
26/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.14852	0.13088	0
26/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.41085	0.45057	0
26/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.17035	0.15097	0
26/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.18106	0.21999	0
26/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.08326	0.06359	0
26/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.15431	0.18956	0
26/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.10651	0.08316	0
26/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.13074	0.16231	50
26/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.13294	0.10591	0
26/08/2011	£ / R On 18-June-12			Foreign Exchange Future	12.08010	12.21000	0
26/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.35700	1.48100	0
26/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.03400	0.03200	0
26/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	1.03900	1.16300	0
26/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00400	0.00400	0
26/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.17300	1.29100	0
26/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.05000	0.04200	0
26/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.94000	1.06300	0
26/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00500	0.00400	0
26/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.84100	0.96500	0
26/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.00600	0.00600	630
26/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.21300	1.31700	0
26/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.16100	0.13700	0
26/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.74400	0.86600	0
26/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.00900	0.00700	1,200
26/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.13800	1.24000	0
26/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.18600	0.16000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.06600	1.16400	0
26/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.21400	0.18400	0
26/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.55300	0.67100	0
26/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.01800	0.01200	0
26/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.50900	0.62300	1,200
26/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.02400	0.01400	0
26/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.46600	0.57700	0
26/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.03100	0.01800	0
26/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.70500	0.79600	0
26/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.18200	0.14700	0
26/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.89700	0.98800	0
26/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.29500	0.25800	0
26/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.86700	0.95500	0
26/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.31500	0.27500	0
26/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.83800	0.92200	0
26/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.33600	0.29200	0
26/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.81000	0.89000	0
26/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.35800	0.31000	0
26/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.78300	0.86100	0
26/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.38100	0.33100	0
26/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.52800	0.60300	0
26/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.30500	0.25400	0
26/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.50200	0.57500	0
26/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.32900	0.27600	0
26/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.70600	0.77900	0
26/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.45400	0.39900	0
26/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.45300	0.52200	0
26/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.38000	0.32300	0
26/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.84700	0.92100	0
26/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.56700	0.51100	0
26/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.82400	0.89600	0
26/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.59400	0.53600	0
26/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.80100	0.87100	0
26/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.62100	0.56100	0
26/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.05700	0.08500	0
26/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.47200	0.37600	200
26/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.29000	0.33500	0
26/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.66700	0.58600	150
26/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.46700	0.51800	0
26/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.81500	0.73800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09500	0.09510	200
26/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02505	0.02513	0
26/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00005	0.00003	0
26/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01516	0.01526	0
26/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00016	0.00016	0
26/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00694	0.00703	0
26/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00194	0.00193	0
26/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
26/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40630	11.40630	0
26/08/2011	€ / R On 19-March-12			Foreign Exchange Future	10.57990	10.64720	8,203
26/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.62100	1.68700	0
26/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.04100	0.04000	0
26/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.57500	1.64000	0
26/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.04500	0.04300	0
26/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.19000	1.25700	0
26/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.02500	0.02600	0
26/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.09500	1.16200	0
26/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.03000	0.03100	0
26/08/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.00600	0.00000	0
26/08/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.04100	0.00000	0
26/08/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.13100	0.00000	0
26/08/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.10100	0.00000	0
26/08/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	0.92000	0.00000	0
26/08/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.05500	0.00000	0
26/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.69700	0.76200	0
26/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.00400	0.00300	0
26/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.64800	0.71300	0
26/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.00500	0.00400	0
26/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.79800	0.85400	0
26/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.08300	0.07300	0
26/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.94000	0.99600	0
26/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.16000	0.14900	0
26/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.72100	0.77500	0
26/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.10600	0.09400	0
26/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.87000	0.92300	0
26/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.19000	0.17600	0
26/08/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.64800	0.00000	0
26/08/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.13300	0.00000	0
26/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.61500	0.66300	0
26/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.15000	0.13200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.77000	0.81900	0
26/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.24000	0.22200	0
26/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.74100	0.78600	0
26/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.26100	0.23900	0
26/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.71300	0.75600	0
26/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.28300	0.25900	0
26/08/2011	€ / R On 19-September-11	10.20	C	Foreign Exchange Future	0.22700	0.00000	0
26/08/2011	€ / R On 19-September-11	10.20	P	Foreign Exchange Future	0.08400	0.00000	0
26/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.65900	0.70000	0
26/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.32900	0.30300	0
26/08/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.63300	0.00000	0
26/08/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.35300	0.00000	0
26/08/2011	€ / R On 19-December-11	10.35	C	Foreign Exchange Future	0.41900	0.00000	0
26/08/2011	€ / R On 19-December-11	10.35	P	Foreign Exchange Future	0.30400	0.00000	0
26/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.13000	0.16200	3,590
26/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.18700	0.15300	0
26/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.09700	0.12300	0
26/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.25400	0.21400	0
26/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.08400	0.10700	0
26/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.29100	0.24800	0
26/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.49800	0.53000	0
26/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.51800	0.48300	0
26/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.06200	0.08000	0
26/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.36900	0.32100	0
26/08/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.44200	0.00000	0
26/08/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.61200	0.00000	0
26/08/2011	€ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.03400	0.00000	0
26/08/2011	€ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.54100	0.00000	0
26/08/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.39200	0.00000	0
26/08/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.71200	0.00000	0
26/08/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.37700	0.00000	0
26/08/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.74700	0.00000	0
26/08/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.20200	0.00000	0
26/08/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.73700	0.00000	0
26/08/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.33500	0.00000	0
26/08/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.85500	0.00000	0
26/08/2011	€ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.01100	0.00000	0
26/08/2011	€ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.81800	0.00000	0
26/08/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.16300	0.00000	0
26/08/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.89800	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.28800	0.00000	0
26/08/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.00800	0.00000	0
26/08/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.24800	0.00000	0
26/08/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.16800	0.00000	0
26/08/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.10800	0.00000	0
26/08/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	1.24300	0.00000	0
26/08/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.10200	0.00000	0
26/08/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	1.28700	0.00000	0
26/08/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.20600	0.00000	0
26/08/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.37600	0.00000	0
26/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.23510	7.29360	0
26/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.60600	0.66200	0
26/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.02100	0.01800	0
26/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.56200	0.61700	0
26/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.02700	0.02300	0
26/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.51900	0.57200	0
26/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.03400	0.02800	0
26/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.33200	0.37400	14,286
26/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.09700	0.08000	0
26/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.15300	0.17600	6,757
26/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.31800	0.28200	0
26/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11			Can-Do Future	7.18340	7.23670	0
26/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.05	C	Can-Do Future	0.13300	0.18700	0
26/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.05	P	Can-Do Future	0.00000	0.00000	0
26/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.10	C	Can-Do Future	0.08300	0.13900	0
26/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.10	P	Can-Do Future	0.00000	0.00200	0
26/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.15	C	Can-Do Future	0.03300	0.09300	0
26/08/2011	ANY DAY EXPIRY CAAI \$ On 26-August-11	7.15	P	Can-Do Future	0.00000	0.00600	0
26/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.59220	8.57700	0
26/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.41900	1.41500	0
26/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01500	0.01500	0
26/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.99900	0.99500	0
26/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01700	0.01700	0
26/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.94800	0.94400	0
26/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.01600	0.01600	0
26/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.90100	0.89700	0
26/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.01900	0.01900	0
26/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.82000	0.81600	0
26/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
26/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.77100	0.76700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
26/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.73900	0.73600	0
26/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.08500	0.08600	0
26/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.69900	0.69600	0
26/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.09500	0.09600	0
26/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.47600	0.47300	0
26/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.00700	0.00800	0
26/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.42800	0.42500	0
26/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.00900	0.01000	0
26/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.55000	0.54700	0
26/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.14600	0.14700	0
26/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.68300	1.67200	0
26/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.34100	0.34500	0
26/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.64700	1.63600	0
26/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.35500	0.35900	0
26/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.61200	1.60000	0
26/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37000	0.37300	0
26/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.42700	0.42500	0
26/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.22300	0.22500	0
26/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.39900	0.39800	0
26/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.24500	0.24800	0
26/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.28000	0.27800	0
26/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.19800	0.20000	0
26/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.11800	0.11900	0
26/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.09900	0.10400	0
26/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.26700	0.26600	0
26/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.41300	0.41600	0
26/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01500	0.01600	0
26/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.39600	0.40100	0
26/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01200	0.01300	0
26/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.44300	0.44800	0
26/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.01000	0.01000	0
26/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.49100	0.49500	0
26/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00600	0.00700	0
26/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.58700	0.59200	0
26/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.35530	7.44100	10
26/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.67600	0.76200	0
26/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
26/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.58900	0.66700	0
26/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.03400	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.54500	0.62300	0
26/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.04000	0.03200	0
26/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.50300	0.57900	0
26/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.04800	0.03800	0
26/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.28900	0.34700	0
26/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.13400	0.10600	0
26/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.26000	0.31600	0
26/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.15500	0.12500	0
26/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.23300	0.28700	0
26/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.17800	0.14600	0
26/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.18900	0.23300	0
26/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.23400	0.19200	0
26/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.17200	0.21000	0
26/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.26700	0.21900	0
26/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.02200	0.03700	0
26/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.29600	0.22500	0
26/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.12800	0.15800	0
26/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.37300	0.31700	0
26/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.11600	0.14400	0
26/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.41100	0.35300	0
26/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00700	0.01400	0
26/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.48100	0.40200	0
26/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00500	0.01100	0
26/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.52900	0.44900	0
26/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00400	0.00800	0
26/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.57800	0.49600	0
26/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00200	0.00500	0
26/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.67600	0.59300	0
26/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.00290	0.00200	22,388
26/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.26190	0.29110	21,898
26/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.03270	9.24220	132
26/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.28500	1.49500	0
26/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
26/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.41000	1.61300	0
26/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02700	0.02100	0
26/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.18500	1.39500	0
26/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00100	0.00100	0
26/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.31600	1.51800	0
26/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.03300	0.02600	0
26/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.08600	1.29600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
26/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.03700	1.24600	0
26/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00300	0.00200	0
26/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.17800	1.37700	0
26/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.04500	0.03500	0
26/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.08800	1.28500	0
26/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.05500	0.04300	0
26/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.96000	1.15000	0
26/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.07700	0.05800	0
26/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.88100	1.06200	0
26/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.09800	0.07000	0
26/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.84400	1.01900	0
26/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.11100	0.07700	0
26/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.80700	0.97700	0
26/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.12400	0.08500	0
26/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.51100	0.70900	0
26/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.02700	0.01500	0
26/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.73600	0.89900	0
26/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.15300	0.10700	0
26/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.70300	0.86100	0
26/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.17000	0.11900	0
26/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.67000	0.82400	0
26/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.18700	0.13200	0
26/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.64000	0.78900	0
26/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.20700	0.14700	0
26/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.58500	0.72000	0
26/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.25200	0.17800	0
26/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.53300	0.65600	0
26/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.30000	0.21400	0
26/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.21100	0.33700	0
26/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.17700	0.09300	0
26/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.48600	0.59900	0
26/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.35300	0.25700	0
26/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.46400	0.57300	0
26/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.38100	0.28100	0
26/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.15200	0.24900	0
26/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.26800	0.15500	0
26/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.13600	0.22400	0
26/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.30200	0.18000	0
26/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.12200	0.20100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.33800	0.20700	0
26/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.38700	0.47700	0
26/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.50400	0.38500	0
26/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.37000	0.45600	0
26/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.53700	0.41400	0
26/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.08900	0.14700	0
26/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.45500	0.30300	0
26/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.30900	0.38000	0
26/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.67600	0.53800	0
26/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.29600	0.36300	0
26/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.71300	0.57100	0
26/08/2011	RAIN On 19-September-11			Foreign Exchange Future	14,787.46000	14,883.70000	0
26/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.14160	1.15120	0
26/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.10200	0.11030	0
26/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.01040	0.00910	0
26/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.06690	0.07360	0
26/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.02530	0.02240	0
26/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.04280	0.04770	0
26/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.05120	0.04650	0
Futures Open Interest							516,912.00
Options Open Interest							346,686.00
Total							863,598.00