



Currency Futures & Options Weekly Statistics

From: 12/09/2011 To: 13/09/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.70990	9.59680	0
12/09/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.69000	1.57800	0
12/09/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.64000	1.52800	0
12/09/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.59000	1.47800	0
12/09/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.63400	1.52000	0
12/09/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.53400	1.42100	0
12/09/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00100	0.00200	0
12/09/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.48500	1.37100	0
12/09/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00200	0.00200	0
12/09/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.43500	1.32200	0
12/09/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
12/09/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.47900	1.36800	0
12/09/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.01500	0.01900	0
12/09/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.43100	1.32100	0
12/09/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.01700	0.02200	0
12/09/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.38400	1.27400	0
12/09/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.02000	0.02500	0
12/09/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.23700	1.12500	0
12/09/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00400	0.00600	0
12/09/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.18800	1.07700	0
12/09/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00500	0.00800	0
12/09/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.24300	1.13500	0
12/09/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.02900	0.03600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.19700	1.08900	0
12/09/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.03300	0.04000	0
12/09/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.15100	1.04400	0
12/09/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.03700	0.04500	0
12/09/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.10600	0.99900	0
12/09/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.04200	0.05000	0
12/09/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.06100	0.95500	0
12/09/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.04700	0.05600	0
12/09/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.01700	0.91200	0
12/09/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.05300	0.06300	0
12/09/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.97300	0.86900	0
12/09/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.05900	0.07000	0
12/09/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.93000	0.82600	0
12/09/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.06600	0.07700	10,000
12/09/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.88800	0.78700	0
12/09/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.07400	0.08800	0
12/09/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.84600	0.75000	0
12/09/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.08200	0.10100	0
12/09/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.80800	0.71300	0
12/09/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.09400	0.11400	0
12/09/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.77000	0.67800	0
12/09/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.10600	0.12900	0
12/09/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.73400	0.64300	0
12/09/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.12000	0.14400	0
12/09/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.70800	0.61900	0
12/09/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.13000	0.15600	0
12/09/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.69900	0.61000	0
12/09/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.13500	0.16100	1,000
12/09/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.67400	0.58700	0
12/09/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.14600	0.17400	0
12/09/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.66500	0.57800	0
12/09/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.15100	0.17900	0
12/09/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.64100	0.55600	0
12/09/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.16300	0.19300	0
12/09/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.63200	0.54800	10,000
12/09/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.16800	0.19900	0
12/09/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.83700	0.75600	16,000
12/09/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.26900	0.30300	0
12/09/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.80800	0.72900	0
12/09/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.29000	0.32600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.78000	0.70500	0
12/09/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.31200	0.35200	0
12/09/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.75300	0.68100	42,000
12/09/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.33500	0.37800	0
12/09/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.49500	0.42700	0
12/09/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.28100	0.32800	0
12/09/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.47200	0.40600	0
12/09/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.30800	0.35700	0
12/09/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.45000	0.38700	0
12/09/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.33600	0.38800	0
12/09/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.42900	0.36800	0
12/09/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.36500	0.41900	0
12/09/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.40900	0.35100	0
12/09/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.39500	0.45200	0
12/09/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.39000	0.33400	0
12/09/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.42600	0.48500	0
12/09/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.71300	0.64800	0
12/09/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.56700	0.61700	0
12/09/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.69400	0.63000	0
12/09/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.59800	0.64900	0
12/09/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.67600	0.61300	0
12/09/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.63000	0.68200	0
12/09/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.32300	0.27600	0
12/09/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.55900	0.62700	0
12/09/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.30800	0.26300	0
12/09/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.59400	0.66400	0
12/09/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.29400	0.25200	0
12/09/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.63000	0.70300	0
12/09/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.28100	0.24100	0
12/09/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.66700	0.74200	0
12/09/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.47600	1.39300	200
12/09/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.89700	0.92700	0
12/09/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.25700	0.22000	0
12/09/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.74300	0.82100	0
12/09/2011	\$ / R On 19-March-12	8.10	C	Foreign Exchange Future	0.24600	0.21100	0
12/09/2011	\$ / R On 19-March-12	8.10	P	Foreign Exchange Future	0.78200	0.86200	0
12/09/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.23500	0.20200	0
12/09/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.82100	0.90300	0
12/09/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.22600	0.19400	0
12/09/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.86200	0.94500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.21600	0.18600	0
12/09/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.90200	0.98700	0
12/09/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.20700	0.17800	0
12/09/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.94300	1.02900	0
12/09/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.19900	0.17100	0
12/09/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.98500	1.07200	0
12/09/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.19000	0.16400	0
12/09/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	1.02600	1.11500	0
12/09/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.30400	1.22300	0
12/09/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.17500	1.20700	0
12/09/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.28500	1.20600	0
12/09/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.20600	1.24000	0
12/09/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.26700	1.18900	0
12/09/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.23800	1.27300	0
12/09/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.93900	1.84800	0
12/09/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.37900	1.40100	0
12/09/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.91900	1.83000	0
12/09/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.40900	1.43300	0
12/09/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.90100	1.81100	0
12/09/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.44100	1.46400	0
12/09/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.41000	2.52200	0
12/09/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.48270	7.36880	517
12/09/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.59281	0.50326	0
12/09/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.06011	0.08446	0
12/09/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.55515	0.46778	0
12/09/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.07245	0.09898	0
12/09/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.51906	0.43608	0
12/09/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.08636	0.11728	0
12/09/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.29436	0.19591	0
12/09/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.00436	0.01811	0
12/09/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.24821	0.15792	0
12/09/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.00821	0.03012	0
12/09/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.20448	0.12451	50
12/09/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.01448	0.04671	0
12/09/2011	£ / R On 18-June-12			Foreign Exchange Future	12.05640	11.93940	0
12/09/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.34800	1.23700	0
12/09/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.02400	0.02600	0
12/09/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	1.03600	0.92700	0
12/09/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.15900	1.05500	0
12/09/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.03500	0.04400	0
12/09/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.93700	0.82700	0
12/09/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.83700	0.72800	0
12/09/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.00100	0.00200	630
12/09/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.18100	1.09200	0
12/09/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.13600	0.16300	0
12/09/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.73700	0.63000	0
12/09/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.00100	0.00400	1,200
12/09/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.10500	1.01900	0
12/09/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.16000	0.19000	0
12/09/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.03100	0.94800	0
12/09/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.18600	0.21900	0
12/09/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.54100	0.43800	0
12/09/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.00500	0.01200	0
12/09/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.49300	0.39200	1,200
12/09/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.00700	0.01600	0
12/09/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.44500	0.34700	0
12/09/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.00900	0.02100	0
12/09/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.66900	0.59900	0
12/09/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.14500	0.18800	0
12/09/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.86100	0.79300	0
12/09/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.26600	0.31400	0
12/09/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.83100	0.76500	0
12/09/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.28600	0.33600	0
12/09/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.80200	0.73800	0
12/09/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.30700	0.35900	0
12/09/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.77400	0.71200	0
12/09/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.32900	0.38300	0
12/09/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.74700	0.68600	0
12/09/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.35200	0.40700	0
12/09/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.48700	0.43300	0
12/09/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.26300	0.32200	0
12/09/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.46100	0.40900	0
12/09/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.28700	0.34800	0
12/09/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.67100	0.61500	0
12/09/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.42600	0.48600	0
12/09/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.41200	0.36600	0
12/09/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.33800	0.40500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.80500	0.75300	0
12/09/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.54900	0.61400	0
12/09/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.78200	0.73200	0
12/09/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.57600	0.64300	0
12/09/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.76000	0.71100	0
12/09/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.60400	0.67200	0
12/09/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.01100	0.01000	0
12/09/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.42500	0.53400	200
12/09/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.25600	0.22700	0
12/09/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.63200	0.71600	0
12/09/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.43700	0.40100	0
12/09/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.79200	0.87200	0
12/09/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09740	0.09490	5,290
12/09/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02742	0.02493	0
12/09/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00002	0.00003	0
12/09/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01749	0.01501	0
12/09/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00009	0.00011	0
12/09/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00825	0.00634	0
12/09/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00085	0.00144	0
12/09/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40400	11.40640	0
12/09/2011	€ / R On 18-June-12			Foreign Exchange Future	10.41320	10.32070	100
12/09/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.35900	1.27700	0
12/09/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.05500	0.06200	0
12/09/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.31300	1.23300	0
12/09/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.05900	0.06800	0
12/09/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.92200	0.84900	0
12/09/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.03100	0.04600	0
12/09/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.83500	0.76400	0
12/09/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.04400	0.06100	0
12/09/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	0.75200	0.68300	0
12/09/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.06100	0.08000	0
12/09/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.90000	0.83000	0
12/09/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.14600	0.16500	0
12/09/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	0.67400	0.60700	0
12/09/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.08300	0.10400	0
12/09/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.42100	0.34100	0
12/09/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.00500	0.01000	0
12/09/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.37300	0.29600	0
12/09/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.00700	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.56600	0.50700	0
12/09/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.12500	0.15400	0
12/09/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.72700	0.66700	0
12/09/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.22300	0.25200	0
12/09/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.50400	0.44800	0
12/09/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.16300	0.19500	0
12/09/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.67000	0.61200	0
12/09/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.26600	0.29700	0
12/09/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.44700	0.39500	0
12/09/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.20600	0.24200	0
12/09/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.42100	0.37000	0
12/09/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.23000	0.26700	0
12/09/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.59200	0.53700	0
12/09/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.33800	0.37200	0
12/09/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.56700	0.51400	0
12/09/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.36300	0.39900	0
12/09/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.54400	0.49200	0
12/09/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.39000	0.42700	0
12/09/2011	€ / R On 19-September-11	10.20	C	Foreign Exchange Future	0.03800	0.02800	0
12/09/2011	€ / R On 19-September-11	10.20	P	Foreign Exchange Future	0.17200	0.24700	0
12/09/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.50100	0.45100	0
12/09/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.44700	0.48600	0
12/09/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.48000	0.43200	0
12/09/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.47600	0.51700	0
12/09/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.61500	0.56000	0
12/09/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.55200	0.58900	0
12/09/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.59500	0.54100	0
12/09/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.58200	0.62000	0
12/09/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.57600	0.52300	0
12/09/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.61300	0.65200	0
12/09/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.00600	0.00500	0
12/09/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.44000	0.52400	0
12/09/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.00400	0.00400	0
12/09/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.48800	0.57300	0
12/09/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.37600	0.33600	0
12/09/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.67200	0.72100	0
12/09/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.00200	0.00200	0
12/09/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.58600	0.67100	0
12/09/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.33300	0.29700	0
12/09/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.77900	0.83200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	€ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	€ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.78500	0.87000	0
12/09/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.29600	0.26400	0
12/09/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.89200	0.94900	0
12/09/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.28500	0.25400	0
12/09/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.93100	0.98900	0
12/09/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.13000	0.11000	0
12/09/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.93900	1.00700	0
12/09/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.25400	0.22600	0
12/09/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	1.05000	1.11100	0
12/09/2011	€ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	€ / R On 19-September-11	11.15	P	Foreign Exchange Future	1.08400	1.16900	0
12/09/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.10600	0.08900	0
12/09/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	1.11500	1.18600	0
12/09/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.21900	0.19500	0
12/09/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.21500	1.28000	0
12/09/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.19000	0.16900	0
12/09/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.38600	1.45400	0
12/09/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.07100	0.05900	0
12/09/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	1.48000	1.55600	0
12/09/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.06700	0.05600	0
12/09/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	1.52600	1.60300	0
12/09/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.15900	0.14200	0
12/09/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.60500	1.67700	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.42700	7.31410	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.78000	0.66900	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.00300	0.00500	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.73100	0.62100	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.00400	0.00700	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.68200	0.57400	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.00500	0.01000	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.45300	0.36000	14,286
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.02600	0.04600	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.19600	0.14800	6,757
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.16900	0.23400	0
12/09/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.71150	8.67280	0
12/09/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.47900	1.44900	0
12/09/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01200	0.01200	0
12/09/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.05900	1.03200	0
12/09/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00900	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.00800	0.98400	0
12/09/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00800	0.01000	0
12/09/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.96000	0.93600	0
12/09/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.01000	0.01200	0
12/09/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.88500	0.86300	0
12/09/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
12/09/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.83500	0.81300	0
12/09/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00100	0.00000	0
12/09/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.77700	0.75100	0
12/09/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.06000	0.06400	0
12/09/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.73500	0.71000	0
12/09/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.06800	0.07300	0
12/09/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.53500	0.51400	0
12/09/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.48500	0.46400	0
12/09/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.57800	0.55400	0
12/09/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.11100	0.11700	0
12/09/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.77700	1.73900	0
12/09/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.31600	0.31600	0
12/09/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.74000	1.70400	0
12/09/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.32900	0.33100	0
12/09/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.70400	1.67000	0
12/09/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.34300	0.34700	0
12/09/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.44200	0.42300	0
12/09/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.17500	0.18600	0
12/09/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.41200	0.39500	0
12/09/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.19500	0.20800	0
12/09/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.28700	0.27400	0
12/09/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.13700	0.15000	0
12/09/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.11300	0.10200	0
12/09/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.02900	0.03900	0
12/09/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.40200	0.38500	0
12/09/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.32200	0.33900	0
12/09/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.37800	0.36100	0
12/09/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.34800	0.36500	0
12/09/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.35500	0.34100	0
12/09/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.37500	0.39500	0
12/09/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.26500	0.25500	0
12/09/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.34800	0.36800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.00300	0.00500	0
12/09/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.31900	0.34200	0
12/09/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00200	0.00300	0
12/09/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.36800	0.39000	0
12/09/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00100	0.00200	0
12/09/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.41700	0.43900	0
12/09/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.51700	0.53800	0
12/09/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.48750	7.38700	10
12/09/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.80800	0.70900	0
12/09/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.69700	0.60300	0
12/09/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.01000	0.01600	0
12/09/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.65000	0.55700	0
12/09/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.01300	0.02000	0
12/09/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.60400	0.51300	0
12/09/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.01700	0.02600	0
12/09/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.35400	0.28400	0
12/09/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.06700	0.09700	0
12/09/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.32000	0.25400	0
12/09/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.08300	0.11700	0
12/09/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.28800	0.22600	0
12/09/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.10100	0.13900	0
12/09/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.23000	0.17700	0
12/09/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.14300	0.19000	0
12/09/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.20400	0.15800	0
12/09/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.16700	0.22100	0
12/09/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.01400	0.00600	0
12/09/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.15600	0.24700	0
12/09/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.14500	0.11300	0
12/09/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.25800	0.32600	0
12/09/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.13000	0.10100	0
12/09/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.29300	0.36400	0
12/09/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00200	0.00100	0
12/09/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.34400	0.44200	0
12/09/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.39300	0.49200	0
12/09/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.44300	0.54200	0
12/09/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.54200	0.64100	0
12/09/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.00000	0.00000	22,388
12/09/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.48100	0.39390	21,898
12/09/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.48810	8.36320	272
12/09/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.75600	0.63700	0
12/09/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.86900	0.76000	0
12/09/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.03100	0.04700	0
12/09/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.65600	0.53800	0
12/09/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
12/09/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.78300	0.67900	0
12/09/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.04500	0.06600	0
12/09/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.55700	0.44000	0
12/09/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00100	0.00300	0
12/09/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.50700	0.39200	0
12/09/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00100	0.00500	0
12/09/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.66300	0.56600	0
12/09/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.07500	0.10300	0
12/09/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.58900	0.49900	0
12/09/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.10100	0.13600	0
12/09/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.49000	0.41200	0
12/09/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.15200	0.19900	0
12/09/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.43300	0.36100	0
12/09/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.19500	0.24800	0
12/09/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.40700	0.33700	0
12/09/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.21900	0.27400	0
12/09/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.38300	0.31500	0
12/09/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.24500	0.30200	0
12/09/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.06500	0.03700	0
12/09/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.10900	0.20000	0
12/09/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.33700	0.27700	0
12/09/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.29900	0.36400	0
12/09/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.31600	0.25900	0
12/09/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.32800	0.39600	0
12/09/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.29700	0.24300	0
12/09/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.35900	0.43000	0
12/09/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.27900	0.22700	0
12/09/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.39100	0.46400	0
12/09/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.24700	0.20000	0
12/09/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.45900	0.53700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.21900	0.17600	0
12/09/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.53100	0.61300	0
12/09/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.00400	0.00300	0
12/09/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.49800	0.61600	0
12/09/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.19400	0.15500	0
12/09/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.60600	0.69200	0
12/09/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.18300	0.14500	0
12/09/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.64500	0.73200	0
12/09/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.00200	0.00100	0
12/09/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.64600	0.76400	0
12/09/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.69500	0.81400	0
12/09/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.74500	0.86400	0
12/09/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.14400	0.11400	0
12/09/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.80600	0.90100	0
12/09/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.13600	0.10700	0
12/09/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.84800	0.94400	0
12/09/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.89400	1.01300	0
12/09/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.10800	0.08300	0
12/09/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.02000	1.12000	0
12/09/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.10200	0.07800	0
12/09/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	1.06400	1.16500	0
12/09/2011	RAIN On 19-September-11			Foreign Exchange Future	14,815.70000	14,619.94000	0
12/09/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.17160	1.15400	0
12/09/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.12550	0.10980	0
12/09/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00390	0.00580	0
12/09/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.08500	0.07160	0
12/09/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.01340	0.01760	0
12/09/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.05430	0.04450	0
12/09/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.03270	0.04050	0
13/09/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.65920	9.70990	0
13/09/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.63800	1.69000	0
13/09/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.58800	1.64000	0
13/09/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.53800	1.59000	0
13/09/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.58300	1.63400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00300	0.00100	0
13/09/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.48300	1.53400	0
13/09/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00300	0.00100	0
13/09/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.43400	1.48500	0
13/09/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00400	0.00200	0
13/09/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.38500	1.43500	0
13/09/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00500	0.00200	0
13/09/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.43400	1.47900	0
13/09/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.02300	0.01500	0
13/09/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.38700	1.43100	0
13/09/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.02600	0.01700	0
13/09/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.34000	1.38400	0
13/09/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.02900	0.02000	0
13/09/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.18900	1.23700	0
13/09/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00900	0.00400	0
13/09/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.14100	1.18800	0
13/09/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.01100	0.00500	0
13/09/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.20100	1.24300	0
13/09/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.04000	0.02900	0
13/09/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.15500	1.19700	0
13/09/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.04400	0.03300	0
13/09/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.11000	1.15100	0
13/09/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.04900	0.03700	0
13/09/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.06500	1.10600	0
13/09/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.05400	0.04200	0
13/09/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.02100	1.06100	0
13/09/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.06000	0.04700	0
13/09/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.97700	1.01700	0
13/09/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.06600	0.05300	0
13/09/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.93400	0.97300	0
13/09/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.07300	0.05900	0
13/09/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.89200	0.93000	0
13/09/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.08100	0.06600	10,000
13/09/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.85000	0.88800	0
13/09/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.08900	0.07400	0
13/09/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.81100	0.84600	0
13/09/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.10000	0.08200	0
13/09/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.77400	0.80800	0
13/09/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.11300	0.09400	0
13/09/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.73800	0.77000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.12700	0.10600	0
13/09/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.70200	0.73400	0
13/09/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.14100	0.12000	0
13/09/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.67800	0.70800	0
13/09/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.15300	0.13000	0
13/09/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.66800	0.69900	0
13/09/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.15700	0.13500	1,000
13/09/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.64400	0.67400	0
13/09/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.16900	0.14600	0
13/09/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.63500	0.66500	0
13/09/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.17400	0.15100	0
13/09/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.61200	0.64100	0
13/09/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.18700	0.16300	0
13/09/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.60300	0.63200	10,000
13/09/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.19200	0.16800	0
13/09/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.80900	0.83700	16,000
13/09/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.29800	0.26900	0
13/09/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.78100	0.80800	0
13/09/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.32000	0.29000	0
13/09/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.75400	0.78000	0
13/09/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.34300	0.31200	0
13/09/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.73000	0.75300	42,000
13/09/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.36900	0.33500	0
13/09/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.47300	0.49500	0
13/09/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.31200	0.28100	0
13/09/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.45100	0.47200	0
13/09/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.34000	0.30800	0
13/09/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.43000	0.45000	0
13/09/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.36900	0.33600	0
13/09/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.41000	0.42900	1,000
13/09/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.39900	0.36500	0
13/09/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.39100	0.40900	0
13/09/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.43000	0.39500	0
13/09/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.37300	0.39000	0
13/09/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.46200	0.42600	0
13/09/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.69200	0.71300	0
13/09/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.60300	0.56700	0
13/09/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.67400	0.69400	0
13/09/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.63500	0.59800	0
13/09/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.65700	0.67600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.66800	0.63000	0
13/09/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.31000	0.32300	0
13/09/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.59900	0.55900	0
13/09/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.29700	0.30800	0
13/09/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.63600	0.59400	0
13/09/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.28400	0.29400	0
13/09/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.67300	0.63000	0
13/09/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.27100	0.28100	0
13/09/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.71000	0.66700	0
13/09/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.44700	1.47600	200
13/09/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.91900	0.89700	0
13/09/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.24900	0.25700	0
13/09/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.78800	0.74300	0
13/09/2011	\$ / R On 19-March-12	8.10	C	Foreign Exchange Future	0.23900	0.24600	0
13/09/2011	\$ / R On 19-March-12	8.10	P	Foreign Exchange Future	0.82800	0.78200	0
13/09/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.22900	0.23500	0
13/09/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.86800	0.82100	0
13/09/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.22000	0.22600	0
13/09/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.90900	0.86200	0
13/09/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.21100	0.21600	0
13/09/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.95000	0.90200	0
13/09/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.20300	0.20700	0
13/09/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.99200	0.94300	0
13/09/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.19500	0.19900	0
13/09/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.03400	0.98500	0
13/09/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.18700	0.19000	0
13/09/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	1.07600	1.02600	0
13/09/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.27700	1.30400	0
13/09/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.19900	1.17500	0
13/09/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.25900	1.28500	0
13/09/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.23100	1.20600	0
13/09/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.24200	1.26700	0
13/09/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.26400	1.23800	0
13/09/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.90700	1.93900	0
13/09/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.39800	1.37900	0
13/09/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.88800	1.91900	0
13/09/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.42900	1.40900	0
13/09/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.87000	1.90100	0
13/09/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.46100	1.44100	0
13/09/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.46200	2.41000	0
13/09/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	7.51100	7.56400	0
13/09/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.56124	0.59281	0
13/09/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.08104	0.06011	0
13/09/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.52432	0.55515	0
13/09/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.09412	0.07245	0
13/09/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.48879	0.51906	0
13/09/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.10859	0.08636	0
13/09/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.24532	0.29436	0
13/09/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.00712	0.00436	0
13/09/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.20100	0.24821	0
13/09/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.01280	0.00821	0
13/09/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.15990	0.20448	50
13/09/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.02170	0.01448	0
13/09/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.01100	0.00000	0
13/09/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.03900	0.00000	0
13/09/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.08900	0.00000	0
13/09/2011	£ / R On 18-June-12			Foreign Exchange Future	11.95250	12.05640	0
13/09/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.25100	1.34800	0
13/09/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.02600	0.02400	0
13/09/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.93900	1.03600	0
13/09/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.06800	1.15900	0
13/09/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.04300	0.03500	0
13/09/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.83900	0.93700	0
13/09/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.74000	0.83700	0
13/09/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.00100	0.00100	630
13/09/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.10800	1.18100	0
13/09/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.16300	0.13600	0
13/09/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.64100	0.73700	0
13/09/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.00200	0.00100	1,200
13/09/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.03500	1.10500	0
13/09/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.19000	0.16000	0
13/09/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.96600	1.03100	0
13/09/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.22100	0.18600	0
13/09/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.44800	0.54100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.00900	0.00500	0
13/09/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.40100	0.49300	1,200
13/09/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.01200	0.00700	0
13/09/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.35500	0.44500	0
13/09/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.01600	0.00900	0
13/09/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.61200	0.66900	0
13/09/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.18700	0.14500	0
13/09/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.81000	0.86100	0
13/09/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.31500	0.26600	0
13/09/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.78300	0.83100	0
13/09/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.33800	0.28600	0
13/09/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.75600	0.80200	0
13/09/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.36100	0.30700	0
13/09/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.73000	0.77400	0
13/09/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.38500	0.32900	0
13/09/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.70600	0.74700	0
13/09/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.41100	0.35200	0
13/09/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.44800	0.48700	0
13/09/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.32300	0.26300	0
13/09/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.42400	0.46100	0
13/09/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.34900	0.28700	0
13/09/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.63600	0.67100	0
13/09/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.49100	0.42600	0
13/09/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.38200	0.41200	0
13/09/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.40700	0.33800	0
13/09/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.76000	0.80500	0
13/09/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.60800	0.54900	0
13/09/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.74000	0.78200	0
13/09/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.63800	0.57600	0
13/09/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.72000	0.76000	0
13/09/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.66800	0.60400	0
13/09/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.00800	0.01100	0
13/09/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.51900	0.42500	200
13/09/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.24200	0.25600	0
13/09/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.71700	0.63200	0
13/09/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.42300	0.43700	0
13/09/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.87800	0.79200	0
13/09/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.09790	0.09860	0
13/09/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02672	0.02742	0
13/09/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00002	0.00002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.01790	0.00000	0
13/09/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.00790	0.00000	0
13/09/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00210	0.00000	0
13/09/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40460	11.40400	0
13/09/2011	€ / R On 18-June-12			Foreign Exchange Future	10.37070	10.41320	100
13/09/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.33700	1.35900	0
13/09/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.06800	0.05500	0
13/09/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.29300	1.31300	0
13/09/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.07400	0.05900	0
13/09/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.90700	0.92200	0
13/09/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.04900	0.03100	0
13/09/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.82300	0.83500	0
13/09/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.06500	0.04400	0
13/09/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	0.74100	0.75200	0
13/09/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.08300	0.06100	0
13/09/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	0.89000	0.90000	0
13/09/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.17100	0.14600	0
13/09/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	0.66400	0.67400	0
13/09/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.10600	0.08300	0
13/09/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.39300	0.42100	0
13/09/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.00600	0.00500	0
13/09/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.34500	0.37300	0
13/09/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.00800	0.00700	0
13/09/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.56000	0.56600	0
13/09/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.15200	0.12500	0
13/09/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.72200	0.72700	0
13/09/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.25300	0.22300	0
13/09/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.50000	0.50400	0
13/09/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.19200	0.16300	0
13/09/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.66600	0.67000	0
13/09/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.29700	0.26600	0
13/09/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.44400	0.44700	0
13/09/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.23600	0.20600	0
13/09/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.41800	0.42100	0
13/09/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.26000	0.23000	0
13/09/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.59000	0.59200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.37100	0.33800	0
13/09/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.56600	0.56700	0
13/09/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.39700	0.36300	0
13/09/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.54300	0.54400	0
13/09/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.42400	0.39000	0
13/09/2011	€ / R On 19-September-11	10.20	C	Foreign Exchange Future	0.03100	0.03800	0
13/09/2011	€ / R On 19-September-11	10.20	P	Foreign Exchange Future	0.19400	0.17200	0
13/09/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.50000	0.50100	0
13/09/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.48100	0.44700	0
13/09/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.48100	0.48000	0
13/09/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.51200	0.47600	0
13/09/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.60500	0.61500	0
13/09/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.58400	0.55200	0
13/09/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.58600	0.59500	0
13/09/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.61500	0.58200	0
13/09/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.56700	0.57600	0
13/09/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.64600	0.61300	0
13/09/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.00500	0.00600	0
13/09/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.46800	0.44000	0
13/09/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.00300	0.00400	0
13/09/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.51600	0.48800	0
13/09/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.37900	0.37600	0
13/09/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.71000	0.67200	0
13/09/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.00200	0.00200	0
13/09/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.61500	0.58600	0
13/09/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.33800	0.33300	0
13/09/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.81900	0.77900	0
13/09/2011	€ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	€ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.81400	0.78500	0
13/09/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.30200	0.29600	0
13/09/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.93300	0.89200	0
13/09/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.29100	0.28500	0
13/09/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.97200	0.93100	0
13/09/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.13600	0.13000	0
13/09/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.97800	0.93900	0
13/09/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.26100	0.25400	0
13/09/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	1.09200	1.05000	0
13/09/2011	€ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	€ / R On 19-September-11	11.15	P	Foreign Exchange Future	1.11300	1.08400	0
13/09/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.11100	0.10600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	1.15300	1.11500	0
13/09/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.22800	0.21900	0
13/09/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.25900	1.21500	0
13/09/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.19900	0.19000	0
13/09/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.43000	1.38600	0
13/09/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.07700	0.07100	0
13/09/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	1.51900	1.48000	0
13/09/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.07400	0.06700	0
13/09/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	1.56600	1.52600	0
13/09/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.16900	0.15900	0
13/09/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.65000	1.60500	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.37500	7.42700	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.73200	0.78000	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.00700	0.00300	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.68300	0.73100	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.00800	0.00400	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.63500	0.68200	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.01000	0.00500	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.41600	0.45300	14,286
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.04100	0.02600	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.17600	0.19600	6,757
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.20100	0.16900	0
13/09/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.65470	8.71150	0
13/09/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.41900	1.47900	0
13/09/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01200	0.01200	0
13/09/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.99800	1.05900	0
13/09/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00700	0.00900	0
13/09/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.95000	1.00800	0
13/09/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00900	0.00800	0
13/09/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.90300	0.96000	0
13/09/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.01200	0.01000	0
13/09/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.82600	0.88500	0
13/09/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.77600	0.83500	0
13/09/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.72500	0.77700	0
13/09/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.06800	0.06000	0
13/09/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.68400	0.73500	0
13/09/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.07700	0.06800	0
13/09/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.47600	0.53500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.42700	0.48500	0
13/09/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.53000	0.57800	0
13/09/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.12300	0.11100	0
13/09/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.73000	1.77700	0
13/09/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.32500	0.31600	0
13/09/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.69400	1.74000	0
13/09/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.33900	0.32900	0
13/09/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.65800	1.70400	0
13/09/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.35300	0.34300	0
13/09/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.40400	0.44200	0
13/09/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.19700	0.17500	0
13/09/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.37600	0.41200	0
13/09/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.21900	0.19500	0
13/09/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.25000	0.28700	0
13/09/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.15900	0.13700	0
13/09/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.06500	0.11300	0
13/09/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.03900	0.02900	0
13/09/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.36900	0.40200	0
13/09/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.35000	0.32200	0
13/09/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.34900	0.37800	0
13/09/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.38000	0.34800	0
13/09/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.32900	0.35500	0
13/09/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.41000	0.37500	0
13/09/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.24200	0.26500	0
13/09/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.38500	0.34800	0
13/09/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.00200	0.00300	0
13/09/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.37600	0.31900	0
13/09/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00100	0.00200	0
13/09/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.42500	0.36800	0
13/09/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.47500	0.41700	0
13/09/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.57400	0.51700	0
13/09/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.55210	7.56090	0
13/09/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.80000	0.80800	0
13/09/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.69600	0.69700	0
13/09/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.01700	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.65000	0.65000	0
13/09/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.02100	0.01300	0
13/09/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.60500	0.60400	0
13/09/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.02600	0.01700	0
13/09/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.36000	0.35400	0
13/09/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.08100	0.06700	0
13/09/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.32600	0.32000	0
13/09/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.09700	0.08300	0
13/09/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.29400	0.28800	0
13/09/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.11500	0.10100	0
13/09/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.23500	0.23000	0
13/09/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.15600	0.14300	0
13/09/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.20900	0.20400	0
13/09/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.18000	0.16700	0
13/09/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.05200	0.00000	0
13/09/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.00200	0.00000	0
13/09/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.04800	0.00000	0
13/09/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.13800	0.13000	0
13/09/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.30900	0.29300	0
13/09/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00300	0.00200	0
13/09/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.35300	0.34400	0
13/09/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00200	0.00100	0
13/09/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.40200	0.39300	0
13/09/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.45100	0.44300	0
13/09/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00100	0.00000	0
13/09/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.55100	0.54200	0
13/09/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.00010	0.00000	22,388
13/09/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.45090	0.48100	21,898
13/09/2011	CHF / R On 19-March-12			Foreign Exchange Future	8.58730	8.60880	0
13/09/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.74200	0.75600	0
13/09/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.85500	0.86900	0
13/09/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.03600	0.03100	0
13/09/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.64200	0.65600	0
13/09/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.77100	0.78300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.05200	0.04500	0
13/09/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.54200	0.55700	0
13/09/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.49300	0.50700	0
13/09/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00200	0.00100	0
13/09/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.65300	0.66300	0
13/09/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.08400	0.07500	0
13/09/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.58000	0.58900	0
13/09/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.11100	0.10100	0
13/09/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.48500	0.49000	0
13/09/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.16600	0.15200	0
13/09/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.42900	0.43300	0
13/09/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.21000	0.19500	0
13/09/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.40300	0.40700	0
13/09/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.23400	0.21900	0
13/09/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.37900	0.38300	0
13/09/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.26000	0.24500	0
13/09/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.05500	0.06500	0
13/09/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.11400	0.10900	0
13/09/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.33400	0.33700	0
13/09/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.31500	0.29900	0
13/09/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.31400	0.31600	0
13/09/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.34500	0.32800	0
13/09/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.03700	0.00000	0
13/09/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.01300	0.00000	0
13/09/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.06300	0.00000	0
13/09/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.24500	0.24700	0
13/09/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.47600	0.45900	0
13/09/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.21700	0.21900	0
13/09/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.54800	0.53100	0
13/09/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.00300	0.00400	0
13/09/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.51200	0.49800	0
13/09/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.19200	0.19400	0
13/09/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.62300	0.60600	0
13/09/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.18100	0.18300	0
13/09/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.66200	0.64500	0
13/09/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.66000	0.64600	0
13/09/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.71000	0.69500	0
13/09/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.76000	0.74500	0
13/09/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.14300	0.14400	0
13/09/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.82400	0.80600	0
13/09/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.13500	0.13600	0
13/09/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.86600	0.84800	0
13/09/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.90900	0.89400	0
13/09/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.10700	0.10800	0
13/09/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.03800	1.02000	0
13/09/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.10100	0.10200	0
13/09/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	1.08200	1.06400	0
13/09/2011	RAIN On 19-December-11			Foreign Exchange Future	14,916.65000	14,025.00000	0
13/09/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.17660	1.18670	0
13/09/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.11800	0.12550	0
13/09/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00600	0.00390	0
13/09/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.07880	0.08500	0
13/09/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.01680	0.01340	0
13/09/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.02660	0.00000	0
13/09/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.02340	0.00000	0
13/09/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.07340	0.00000	0
Futures Open Interest							564,755.00
Options Open Interest							349,536.00
Total							914,291.00