



Currency Futures & Options Weekly Statistics

From: 09/05/2011 To: 10/05/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.08490	9.00400	0
09/05/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.32100	0.25800	3,000
09/05/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.03100	0.04800	100
09/05/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.41300	0.35600	6,060
09/05/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.12600	0.15000	0
09/05/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.20400	0.15300	0
09/05/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.06400	0.09300	7,450
09/05/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.34900	0.29800	0
09/05/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.16200	0.19200	5,000
09/05/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.45100	0.40200	5,925
09/05/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.22100	0.25400	0
09/05/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.29200	0.24600	0
09/05/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.20500	0.24000	10,000
09/05/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.09100	0.06900	0
09/05/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.15100	0.20900	2,400
09/05/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.24100	0.20800	0
09/05/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.25400	0.30200	10,000
09/05/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.06100	0.04600	100
09/05/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.22100	0.28600	0
09/05/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.44000	0.40000	0
09/05/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.35000	0.39000	0
09/05/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.43400	0.39400	0
09/05/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.35800	0.39800	1,000
09/05/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.41600	0.38000	0
09/05/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.37600	0.42000	0
09/05/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.04000	0.03000	6,000
09/05/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.30000	0.37000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.39500	0.36200	0
09/05/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.40500	0.45200	0
09/05/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.17400	0.15000	6,060
09/05/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.38700	0.44400	0
09/05/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.61100	0.57000	13,000
09/05/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.45100	0.49000	0
09/05/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.58800	0.54800	0
09/05/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.47800	0.51800	0
09/05/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.56600	0.52700	0
09/05/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.50600	0.54700	0
09/05/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.22600	0.20300	0
09/05/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.54600	0.60500	0
09/05/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.21300	0.19100	0
09/05/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.58300	0.64300	0
09/05/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.20100	0.18100	0
09/05/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.62100	0.68300	0
09/05/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.10100	0.08700	10,000
09/05/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.66400	0.73100	0
09/05/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00600	0.00500	800
09/05/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.71600	0.79500	0
09/05/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.08100	0.07000	200
09/05/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.79400	0.86400	0
09/05/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.06100	0.05300	2,800
09/05/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.97400	1.04700	0
09/05/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.04800	0.04100	3,000
09/05/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.16100	1.23500	0
09/05/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.04500	0.03900	0
09/05/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.20800	1.28300	0
09/05/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.04200	0.03600	0
09/05/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.25500	1.33000	0
09/05/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.40600	1.37100	0
09/05/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.47100	1.51700	0
09/05/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.39000	1.35600	0
09/05/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.50500	1.55200	0
09/05/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.37400	1.34000	0
09/05/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.53900	1.58600	0
09/05/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00400	0.00300	0
09/05/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.91700	2.99700	0
09/05/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.88750	6.80600	0
09/05/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.04918	0.03728	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.25928	0.32718	0
09/05/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.18863	0.16275	0
09/05/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.35113	0.40675	0
09/05/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.17396	0.14999	0
09/05/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.38646	0.44399	0
09/05/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.16052	0.13832	0
09/05/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.42302	0.48232	0
09/05/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.01080	0.00852	0
09/05/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.57090	0.64842	60
09/05/2011	£ / R On 19-December-11			Foreign Exchange Future	11.34090	11.29080	993
09/05/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.38600	0.35500	0
09/05/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.07200	0.08900	10
09/05/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.49500	0.46900	3,455
09/05/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.28800	0.31200	0
09/05/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.29500	0.28200	0
09/05/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.53800	0.57500	0
09/05/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.27900	0.26600	0
09/05/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.57200	0.60900	0
09/05/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.26400	0.25200	0
09/05/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.60700	0.64500	0
09/05/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.41500	0.40000	0
09/05/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.67400	0.70900	0
09/05/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.39800	0.38400	0
09/05/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.70700	0.74300	0
09/05/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.38300	0.36900	0
09/05/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.74200	0.77800	0
09/05/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.02400	0.02400	0
09/05/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.76000	0.80800	0
09/05/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.02100	0.02100	0
09/05/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.80700	0.85500	0
09/05/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.01800	0.01800	0
09/05/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.85400	0.90200	0
09/05/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.01600	0.01600	0
09/05/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.90200	0.95000	100
09/05/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.14300	0.13700	0
09/05/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.03600	1.08000	200
09/05/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.25700	0.24800	0
09/05/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.11600	1.15700	250
09/05/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08540	0.08450	16,271
09/05/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01546	0.01457	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00006	0.00007	0
09/05/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00923	0.00827	0
09/05/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00003	0.00007	0
09/05/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00657	0.00596	0
09/05/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00117	0.00146	0
09/05/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00147	0.00118	0
09/05/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00227	0.00298	0
09/05/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00217	0.00197	0
09/05/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00677	0.00747	0
09/05/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00008	0.00007	0
09/05/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01088	0.01187	0
09/05/2011	€ / R On 19-December-11			Foreign Exchange Future	9.89140	9.93390	2,000
09/05/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.41800	0.44600	0
09/05/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.22600	0.21200	0
09/05/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.38900	0.41600	0
09/05/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.24700	0.23200	0
09/05/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.36200	0.38800	0
09/05/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.27000	0.25400	0
09/05/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.49300	0.52100	0
09/05/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.35200	0.33700	0
09/05/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.46700	0.49400	0
09/05/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.37600	0.36000	0
09/05/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.44300	0.46900	0
09/05/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.40200	0.38500	0
09/05/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.14400	0.15500	3,590
09/05/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.75200	0.72100	0
09/05/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.17600	8.13860	0
09/05/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.72700	0.67700	0
09/05/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.05100	0.06000	0
09/05/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.68500	0.63700	0
09/05/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.05900	0.07000	0
09/05/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.64500	0.59800	0
09/05/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.06900	0.08100	0
09/05/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.38200	1.35500	0
09/05/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.45600	0.46600	0
09/05/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.35400	1.32700	0
09/05/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.47800	0.48800	0
09/05/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.32600	1.30000	0
09/05/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.50000	0.51100	0
09/05/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.09230	7.06080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/05/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.20200	0.17800	0
09/05/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.04200	0.04900	0
09/05/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.16400	0.14200	0
09/05/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.05400	0.06300	0
09/05/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.13000	0.11000	0
09/05/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.07000	0.08100	0
09/05/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.15500	0.14500	0
09/05/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.26300	0.28400	0
09/05/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.13800	0.12900	0
09/05/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.29600	0.31800	0
09/05/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.12300	0.11500	0
09/05/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.33100	0.35400	0
09/05/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.86200	7.79050	50
09/05/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.70300	0.63700	0
09/05/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00600	0.01000	0
09/05/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.65500	0.59000	0
09/05/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00800	0.01300	0
09/05/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.60700	0.54300	0
09/05/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.01000	0.01600	0
09/05/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.42500	0.38300	0
09/05/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.16300	0.19300	0
09/05/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.39500	0.35500	0
09/05/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.18300	0.21500	0
09/05/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.36600	0.32800	0
09/05/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.20400	0.23800	0
09/05/2011	RAIN On 13-June-11			Foreign Exchange Future	13,776.71000	13,718.54000	0
09/05/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	276.70000	218.60000	0
09/05/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
09/05/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	276.70000	218.50000	0
09/05/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/05/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	276.70000	218.50000	0
09/05/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
09/05/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.06590	1.05390	0
09/05/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.04870	0.03910	0
09/05/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00200	0.00440	0
09/05/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.04460	0.03870	0
09/05/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02870	0.03480	0
09/05/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.02550	0.02200	0
09/05/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.05960	0.06810	0
09/05/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01490	0.01280	0

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09/05/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.09900	0.10890	0
10/05/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.09210	9.08490	0
10/05/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.32600	0.32100	3,000
10/05/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.02900	0.03100	100
10/05/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.41600	0.41300	6,060
10/05/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.12200	0.12600	0
10/05/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.20800	0.20400	0
10/05/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.06100	0.06400	7,450
10/05/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.35200	0.34900	0
10/05/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.15800	0.16200	5,000
10/05/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.45500	0.45100	5,925
10/05/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.21800	0.22100	0
10/05/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.29400	0.29200	0
10/05/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.20000	0.20500	10,000
10/05/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.09300	0.09100	0
10/05/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.14600	0.15100	2,400
10/05/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.24200	0.24100	0
10/05/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.24800	0.25400	10,000
10/05/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.06200	0.06100	100
10/05/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.21500	0.22100	0
10/05/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.44700	0.44000	0
10/05/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.34700	0.35000	0
10/05/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.44100	0.43400	0
10/05/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.35500	0.35800	1,000
10/05/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.42300	0.41600	0
10/05/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.37300	0.37600	0
10/05/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.04100	0.04000	6,000
10/05/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.29400	0.30000	0
10/05/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.40000	0.39500	0
10/05/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.40000	0.40500	0
10/05/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.17400	0.17400	6,060
10/05/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.38000	0.38700	0
10/05/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.61800	0.61100	13,000
10/05/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.44800	0.45100	0
10/05/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.59400	0.58800	0
10/05/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.47400	0.47800	0
10/05/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.57100	0.56600	0
10/05/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.50100	0.50600	0
10/05/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.22600	0.22600	0
10/05/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.53900	0.54600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.21400	0.21300	0
10/05/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.57700	0.58300	0
10/05/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.20200	0.20100	0
10/05/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.61500	0.62100	0
10/05/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.10000	0.10100	10,000
10/05/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.65600	0.66400	0
10/05/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00600	0.00600	800
10/05/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.70900	0.71600	0
10/05/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.08000	0.08100	200
10/05/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.78600	0.79400	0
10/05/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.06100	0.06100	2,800
10/05/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.96700	0.97400	0
10/05/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.04700	0.04800	3,000
10/05/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.15300	1.16100	0
10/05/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.04400	0.04500	0
10/05/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.20000	1.20800	0
10/05/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.04100	0.04200	0
10/05/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.24700	1.25500	0
10/05/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.42100	1.40600	0
10/05/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.47900	1.47100	0
10/05/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.40400	1.39000	0
10/05/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.51200	1.50500	0
10/05/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.38800	1.37400	0
10/05/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.54600	1.53900	0
10/05/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00400	0.00400	0
10/05/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.91000	2.91700	0
10/05/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.89380	6.88750	0
10/05/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.05023	0.04918	0
10/05/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.25313	0.25928	0
10/05/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.18934	0.18863	0
10/05/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.34554	0.35113	0
10/05/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.17446	0.17396	0
10/05/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.38066	0.38646	0
10/05/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.16083	0.16052	0
10/05/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.41703	0.42302	0
10/05/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.01092	0.01080	0
10/05/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.56382	0.57090	60
10/05/2011	£ / R On 19-December-11			Foreign Exchange Future	11.38360	11.34090	993
10/05/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.41900	0.38600	0
10/05/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.06300	0.07200	10

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.51900	0.49500	3,455
10/05/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.27100	0.28800	0
10/05/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.30900	0.29500	0
10/05/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.51100	0.53800	0
10/05/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.29200	0.27900	0
10/05/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.54400	0.57200	0
10/05/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.27600	0.26400	0
10/05/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.57800	0.60700	0
10/05/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.43800	0.41500	0
10/05/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.65400	0.67400	0
10/05/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.42100	0.39800	0
10/05/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.68700	0.70700	0
10/05/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.40500	0.38300	0
10/05/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.72100	0.74200	0
10/05/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.02700	0.02400	0
10/05/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.72100	0.76000	0
10/05/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.02400	0.02100	0
10/05/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.76800	0.80700	0
10/05/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.02100	0.01800	0
10/05/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.81500	0.85400	0
10/05/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.01800	0.01600	0
10/05/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.86200	0.90200	100
10/05/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.14900	0.14300	0
10/05/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.00100	1.03600	200
10/05/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.27300	0.25700	0
10/05/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.08900	1.11600	250
10/05/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08550	0.08540	16,271
10/05/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01556	0.01546	0
10/05/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
10/05/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00932	0.00923	0
10/05/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00002	0.00003	0
10/05/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00664	0.00657	0
10/05/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00114	0.00117	0
10/05/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00149	0.00147	0
10/05/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00219	0.00227	0
10/05/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00217	0.00217	0
10/05/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00667	0.00677	0
10/05/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00007	0.00008	0
10/05/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01077	0.01088	0
10/05/2011	€ / R On 19-December-11			Foreign Exchange Future	9.96080	9.89140	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.46200	0.41800	0
10/05/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.20200	0.22600	0
10/05/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.43200	0.38900	0
10/05/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.22200	0.24700	0
10/05/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.40300	0.36200	0
10/05/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.24300	0.27000	0
10/05/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.53600	0.49300	0
10/05/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.32500	0.35200	0
10/05/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.50900	0.46700	0
10/05/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.34800	0.37600	0
10/05/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.48300	0.44300	0
10/05/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.37200	0.40200	0
10/05/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.16000	0.14400	3,590
10/05/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.70000	0.75200	0
10/05/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.26230	8.17600	0
10/05/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.78200	0.72700	0
10/05/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.04200	0.05100	0
10/05/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.73900	0.68500	0
10/05/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.04900	0.05900	0
10/05/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.69800	0.64500	0
10/05/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.05800	0.06900	0
10/05/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.44100	1.38200	0
10/05/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.42900	0.45600	0
10/05/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.41100	1.35400	0
10/05/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.44900	0.47800	0
10/05/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.38200	1.32600	0
10/05/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.47000	0.50000	0
10/05/2011	CAD/ R On 19-September-11			Foreign Exchange Future	7.14820	7.09230	0
10/05/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.24800	0.20200	0
10/05/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.03200	0.04200	0
10/05/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.20800	0.16400	0
10/05/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.04200	0.05400	0
10/05/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.17000	0.13000	0
10/05/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.05400	0.07000	0
10/05/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.17900	0.15500	0
10/05/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.23100	0.26300	0
10/05/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.16000	0.13800	0
10/05/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.26200	0.29600	0
10/05/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.14300	0.12300	0
10/05/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.29500	0.33100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2011	CHF / R On 19-September-11			Foreign Exchange Future	7.85530	7.86200	50
10/05/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.69700	0.70300	0
10/05/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00600	0.00600	0
10/05/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.64900	0.65500	0
10/05/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00800	0.00800	0
10/05/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.60100	0.60700	0
10/05/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.01000	0.01000	0
10/05/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.42000	0.42500	0
10/05/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.16500	0.16300	0
10/05/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.39000	0.39500	0
10/05/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.18500	0.18300	0
10/05/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.36100	0.36600	0
10/05/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.20600	0.20400	0
10/05/2011	RAIN On 13-June-11			Foreign Exchange Future	13,829.65000	13,776.71000	0
10/05/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	329.70000	276.70000	0
10/05/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	329.70000	276.70000	0
10/05/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
10/05/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	329.60000	276.70000	0
10/05/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
10/05/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.06740	1.06590	0
10/05/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.05000	0.04870	0
10/05/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00200	0.00200	0
10/05/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.04520	0.04460	0
10/05/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02780	0.02870	0
10/05/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.02580	0.02550	0
10/05/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.05840	0.05960	0
10/05/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01500	0.01490	0
10/05/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.09760	0.09900	0
Futures Open Interest							737,229.00
Options Open Interest							165,560.00
Total							902,789.00