



JSE Interest Rate Exchange

Currency Futures & Options Weekly Statistics

From: 06/06/2011 To: 09/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.07700	9.04810	0
06/06/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.26000	0.23600	3,000
06/06/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00400	0.00700	100
06/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.36700	0.34900	6,060
06/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.11300	0.12300	0
06/06/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.12600	0.10900	0
06/06/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.02000	0.03000	7,450
06/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.30300	0.28700	0
06/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.14900	0.16100	5,000
06/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.41200	0.39700	5,925
06/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.21400	0.22700	0
06/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.24600	0.23100	0
06/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.19200	0.20500	10,000
06/06/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.02300	0.02400	0
06/06/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.11700	0.14500	2,400
06/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.20000	0.19200	0
06/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.24600	0.26600	10,000
06/06/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.00900	0.01000	100
06/06/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.20300	0.23100	0
06/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.41100	0.39500	0
06/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.35000	0.36100	0
06/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.40400	0.38800	0
06/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.35700	0.36800	1,000
06/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.38700	0.37400	0
06/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.37600	0.39000	0
06/06/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.00300	0.00400	6,000
06/06/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.29700	0.32500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.36700	0.35500	0
06/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.40600	0.42100	0
06/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.13800	0.13300	6,060
06/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.38400	0.40700	0
06/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.57400	0.55900	13,000
06/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.46300	0.47500	0
06/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.55100	0.53700	0
06/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.49000	0.50300	0
06/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.52900	0.51500	0
06/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.51800	0.53100	0
06/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.51000	0.49700	11,000
06/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.54900	0.56300	0
06/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.18600	0.18100	0
06/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.58800	0.61100	0
06/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.17500	0.17000	0
06/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.62700	0.65000	0
06/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.07300	0.07200	10,000
06/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.66900	0.69600	0
06/06/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
06/06/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.74400	0.77100	0
06/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05600	0.05600	200
06/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.80200	0.83000	0
06/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.49200	0.48100	0
06/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.77500	0.79200	0
06/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.47700	0.46600	0
06/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.81000	0.82700	0
06/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.46300	0.45200	0
06/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.84600	0.86300	0
06/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.04100	0.04200	2,800
06/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.98700	1.01600	0
06/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.22500	1.20600	200
06/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.90800	0.92200	0
06/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02800	0.02900	0
06/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.22400	1.25300	0
06/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02600	0.02700	0
06/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.27200	1.30100	0
06/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.06200	1.04600	0
06/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.19500	1.21200	0
06/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.04600	1.03000	0
06/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.22900	1.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.03000	1.01400	0
06/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.26300	1.28000	0
06/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.42600	1.41100	0
06/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.49900	1.51300	0
06/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.41000	1.39400	0
06/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.53300	1.54600	0
06/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.39400	1.37800	0
06/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.56700	1.58000	0
06/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
06/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.94800	2.97600	0
06/06/2011	\$ / R On 13-June-11	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	\$ / R On 13-June-11	11.55	P	Foreign Exchange Future	4.79400	0.00000	100
06/06/2011	\$ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	\$ / R On 13-June-11	11.95	P	Foreign Exchange Future	5.19400	0.00000	100
06/06/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.85380	6.82610	220
06/06/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.00516	0.00666	0
06/06/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.24886	0.27776	0
06/06/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.15116	0.14581	0
06/06/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.34736	0.36971	0
06/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.13765	0.13309	0
06/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.38385	0.40699	0
06/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.12540	0.12155	0
06/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.42160	0.44545	0
06/06/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.00014	0.00034	0
06/06/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.59384	0.62144	60
06/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.62820	11.58300	0
06/06/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.31200	0.27700	0
06/06/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.01200	0.02200	10
06/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.43400	0.41000	3,455
06/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.23900	0.26100	0
06/06/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.23300	0.22300	0
06/06/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.48800	0.52400	0
06/06/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.21800	0.20800	0
06/06/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.52300	0.55900	200
06/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.20400	0.19400	0
06/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.55900	0.59500	0
06/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.37000	0.36000	0
06/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.63600	0.67300	0
06/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.35400	0.34400	0
06/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.67000	0.70700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.33800	0.33000	0
06/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.70400	0.74300	0
06/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.63100	0.61900	0
06/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.80300	0.83600	0
06/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.61300	0.60100	0
06/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.83500	0.86800	0
06/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.59600	0.58400	0
06/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.86800	0.90100	0
06/06/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.90000	0.94500	100
06/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.09500	0.09200	0
06/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.00000	1.04300	200
06/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.21800	0.21300	0
06/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.08400	1.12600	250
06/06/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08550	0.08480	12,290
06/06/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01552	0.01487	0
06/06/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00002	0.00007	0
06/06/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00930	0.00850	0
06/06/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00640	0.00593	0
06/06/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00090	0.00113	0
06/06/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00064	0.00050	0
06/06/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00134	0.00200	0
06/06/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00188	0.00175	0
06/06/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00638	0.00695	0
06/06/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01070	0.01150	0
06/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41450	11.41520	0
06/06/2011	€ / R On 19-December-11			Foreign Exchange Future	10.08460	10.02200	1,950
06/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.50600	0.46200	0
06/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.12800	0.14700	0
06/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.47100	0.42900	0
06/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.14300	0.16400	0
06/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.43800	0.39800	0
06/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.16000	0.18300	0
06/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.58200	0.54000	0
06/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.24700	0.26800	0
06/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.55100	0.51100	0
06/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.26600	0.28900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.52200	0.48200	0
06/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.28700	0.31000	0
06/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.14700	0.13300	3,590
06/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.56900	0.61800	0
06/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.19410	8.14340	0
06/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.70800	0.66200	0
06/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.04300	0.05200	0
06/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.66600	0.62100	0
06/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.05100	0.06100	0
06/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.62500	0.56700	0
06/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.06000	0.05700	0
06/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.38600	1.35400	0
06/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.44200	0.46100	0
06/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.35800	1.32700	0
06/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.46400	0.48400	0
06/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.33000	1.30000	0
06/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.48600	0.50700	0
06/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.15800	0.14000	0
06/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.39300	0.43000	0
06/06/2011	CAD/ R On 19-September-11			Foreign Exchange Future	6.97540	6.95110	0
06/06/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.07700	0.04900	0
06/06/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.03400	0.03000	0
06/06/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.04800	0.02700	0
06/06/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.05500	0.05800	0
06/06/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.03000	0.01400	0
06/06/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08700	0.09500	0
06/06/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.10100	0.08700	0
06/06/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.32600	0.33600	0
06/06/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.08900	0.07500	0
06/06/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.36400	0.37400	0
06/06/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.07800	0.06500	0
06/06/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.40300	0.41400	0
06/06/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.19650	8.16840	50
06/06/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	1.02500	0.99700	0
06/06/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.97500	0.94700	0
06/06/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.92500	0.89700	0
06/06/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.65700	0.63400	0

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06/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.06100	0.06600	0
06/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.61700	0.59400	0
06/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.07100	0.07600	0
06/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.57900	0.55600	0
06/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.08300	0.08800	0
06/06/2011	RAIN On 13-June-11			Foreign Exchange Future	13,864.71000	13,785.05000	0
06/06/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	364.70000	285.10000	0
06/06/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	364.70000	285.10000	0
06/06/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
06/06/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	364.70000	285.00000	0
06/06/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.06100	1.05680	0
06/06/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.04320	0.03920	0
06/06/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00040	0.00070	0
06/06/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.03790	0.03630	0
06/06/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02690	0.02950	0
06/06/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.01990	0.01920	0
06/06/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.05890	0.06240	0
06/06/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.01050	0.01030	0
06/06/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.09950	0.10350	0
07/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.04240	9.07700	0
07/06/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.22300	0.26000	3,000
07/06/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00200	0.00400	100
07/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.34200	0.36700	6,060
07/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.12400	0.11300	0
07/06/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.09300	0.12600	0
07/06/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.02200	0.02000	7,450
07/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.28000	0.30300	0
07/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.16200	0.14900	5,000
07/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.38900	0.41200	5,925
07/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.22800	0.21400	0
07/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.22500	0.24600	0
07/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.20700	0.19200	10,000
07/06/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.01300	0.02300	0
07/06/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.14200	0.11700	2,400
07/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.18600	0.20000	0
07/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.26800	0.24600	10,000
07/06/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.00400	0.00900	100
07/06/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.23300	0.20300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.38800	0.41100	0
07/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.36400	0.35000	0
07/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.38100	0.40400	0
07/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.37100	0.35700	1,000
07/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.36700	0.38700	0
07/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.39300	0.37600	0
07/06/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.00100	0.00300	6,000
07/06/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.33000	0.29700	0
07/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.34900	0.36700	0
07/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.42500	0.40600	0
07/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.12800	0.13800	6,060
07/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.41000	0.38400	0
07/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.55200	0.57400	13,000
07/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.47800	0.46300	0
07/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.53000	0.55100	0
07/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.50600	0.49000	0
07/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.51100	0.52900	0
07/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.53700	0.51800	0
07/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.49200	0.51000	11,000
07/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.56800	0.54900	0
07/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.17500	0.18600	0
07/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.61400	0.58800	0
07/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.16400	0.17500	0
07/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.65300	0.62700	0
07/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.06700	0.07300	10,000
07/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.69900	0.66900	0
07/06/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
07/06/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.77900	0.74400	0
07/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05200	0.05600	200
07/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.83400	0.80200	0
07/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.47600	0.49200	0
07/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.79500	0.77500	0
07/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.46100	0.47700	0
07/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.83000	0.81000	0
07/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.44700	0.46300	0
07/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.86600	0.84600	0
07/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.03800	0.04100	2,800
07/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	1.02000	0.98700	0
07/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.20600	1.22500	200
07/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.92400	0.90800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02600	0.02800	0
07/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.25800	1.22400	0
07/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02400	0.02600	0
07/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.30600	1.27200	0
07/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.04500	1.06200	0
07/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.21300	1.19500	0
07/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.02900	1.04600	0
07/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.24700	1.22900	0
07/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.01400	1.03000	0
07/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.28200	1.26300	0
07/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.40900	1.42600	0
07/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.51700	1.49900	0
07/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.39300	1.41000	0
07/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.55100	1.53300	0
07/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.37700	1.39400	0
07/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.58500	1.56700	0
07/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
07/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.98400	2.94800	0
07/06/2011	\$ / R On 13-June-11	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	\$ / R On 13-June-11	11.55	P	Foreign Exchange Future	4.82900	4.79400	0
07/06/2011	\$ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	\$ / R On 13-June-11	11.95	P	Foreign Exchange Future	5.22900	5.19400	0
07/06/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.81770	6.85380	347
07/06/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.00209	0.00516	0
07/06/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.28129	0.24886	0
07/06/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.14015	0.15116	0
07/06/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.37245	0.34736	0
07/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.12755	0.13765	0
07/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.40985	0.38385	0
07/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.11616	0.12540	0
07/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.44846	0.42160	0
07/06/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.00003	0.00014	0
07/06/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.62923	0.59384	60
07/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.63600	11.62820	0
07/06/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.31500	0.31200	0
07/06/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.00800	0.01200	10
07/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.43300	0.43400	3,455
07/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.23100	0.23900	0
07/06/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.23100	0.23300	0
07/06/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.47900	0.48800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.21600	0.21800	0
07/06/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.51400	0.52300	200
07/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.20200	0.20400	0
07/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.55000	0.55900	0
07/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.36800	0.37000	0
07/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.62800	0.63600	0
07/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.35200	0.35400	0
07/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.66200	0.67000	0
07/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.33700	0.33800	0
07/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.69700	0.70400	0
07/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.62400	0.63100	0
07/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.78800	0.80300	0
07/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.60600	0.61300	0
07/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.82000	0.83500	0
07/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.58900	0.59600	0
07/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.85300	0.86800	0
07/06/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.89300	0.90000	0
07/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.09300	0.09500	0
07/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.99100	1.00000	200
07/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.21600	0.21800	0
07/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.07600	1.08400	250
07/06/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08500	0.08550	12,290
07/06/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01502	0.01552	0
07/06/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
07/06/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00880	0.00930	0
07/06/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00600	0.00640	0
07/06/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00100	0.00090	0
07/06/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00042	0.00064	0
07/06/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00162	0.00134	0
07/06/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00170	0.00188	0
07/06/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00670	0.00638	0
07/06/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01120	0.01070	0
07/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41500	11.41450	0
07/06/2011	€ / R On 19-December-11			Foreign Exchange Future	10.08790	10.08460	1,950
07/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.51000	0.50600	0
07/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.12800	0.12800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.47500	0.47100	0
07/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.14300	0.14300	0
07/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.44200	0.43800	0
07/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.16000	0.16000	0
07/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.58300	0.58200	0
07/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.24500	0.24700	0
07/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.55300	0.55100	0
07/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.26500	0.26600	0
07/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.52300	0.52200	0
07/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.28500	0.28700	0
07/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.14600	0.14700	3,590
07/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.56400	0.56900	0
07/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.17990	8.19410	0
07/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.67600	0.70800	0
07/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.04700	0.04300	0
07/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.63400	0.66600	0
07/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.05500	0.05100	0
07/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.59400	0.62500	0
07/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.06500	0.06000	0
07/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.37800	1.38600	0
07/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.44800	0.44200	0
07/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.35000	1.35800	0
07/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.47000	0.46400	0
07/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.32300	1.33000	0
07/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.49300	0.48600	0
07/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.14400	0.15800	0
07/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.41500	0.39300	0
07/06/2011	CAD/ R On 19-September-11			Foreign Exchange Future	6.97950	6.97540	0
07/06/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.07700	0.07700	0
07/06/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.03000	0.03400	0
07/06/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.04800	0.04800	0
07/06/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.05100	0.05500	0
07/06/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.02900	0.03000	0
07/06/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08200	0.08700	0
07/06/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.10300	0.10100	0
07/06/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.32400	0.32600	0
07/06/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.09000	0.08900	0
07/06/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.36100	0.36400	0
07/06/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.07900	0.07800	0
07/06/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.40000	0.40300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	26.51760	26.13000	22,388
07/06/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	100.45550	101.38000	21,898
07/06/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.13890	8.19650	50
07/06/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.96900	1.02500	0
07/06/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.91900	0.97500	0
07/06/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.86900	0.92500	0
07/06/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.60900	0.65700	0
07/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.07000	0.06100	0
07/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.57100	0.61700	0
07/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.08200	0.07100	0
07/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.53300	0.57900	0
07/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.09400	0.08300	0
07/06/2011	RAIN On 13-June-11			Foreign Exchange Future	13,830.27000	13,864.71000	0
07/06/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	330.30000	364.70000	0
07/06/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	330.30000	364.70000	0
07/06/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	330.30000	364.70000	0
07/06/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.05480	1.06100	0
07/06/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.03750	0.04320	0
07/06/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00060	0.00040	0
07/06/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.03470	0.03790	0
07/06/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02990	0.02690	0
07/06/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.01800	0.01990	0
07/06/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.06320	0.05890	0
07/06/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.00940	0.01050	0
07/06/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.10460	0.09950	0
08/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.05850	9.04240	0
08/06/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.23700	0.22300	3,000
08/06/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00100	0.00200	100
08/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.35300	0.34200	6,060
08/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.12000	0.12400	0
08/06/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.10100	0.09300	0
08/06/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.01500	0.02200	7,450
08/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.29000	0.28000	0
08/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.15700	0.16200	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.39900	0.38900	5,925
08/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.22200	0.22800	0
08/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.23500	0.22500	0
08/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.20200	0.20700	10,000
08/06/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.01200	0.01300	0
08/06/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.12600	0.14200	2,400
08/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.19200	0.18600	0
08/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.25900	0.26800	10,000
08/06/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.00300	0.00400	100
08/06/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.21700	0.23300	0
08/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.39500	0.38800	0
08/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.35400	0.36400	0
08/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.38900	0.38100	0
08/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.36200	0.37100	1,000
08/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.37500	0.36700	0
08/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.38400	0.39300	0
08/06/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.00100	0.00100	6,000
08/06/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.31500	0.33000	0
08/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.35600	0.34900	0
08/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.41500	0.42500	0
08/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.13100	0.12800	6,060
08/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.39800	0.41000	0
08/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.56200	0.55200	13,000
08/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.47100	0.47800	0
08/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.54000	0.53000	0
08/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.49900	0.50600	0
08/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.51900	0.51100	0
08/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.52800	0.53700	0
08/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.50100	0.49200	11,000
08/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.56000	0.56800	0
08/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.18100	0.17500	0
08/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.60400	0.61400	0
08/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.17100	0.16400	0
08/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.64400	0.65300	0
08/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.06900	0.06700	10,000
08/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.68600	0.69900	0
08/06/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
08/06/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.76400	0.77900	0
08/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05400	0.05200	200
08/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.82100	0.83400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.48400	0.47600	0
08/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.78700	0.79500	0
08/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.46900	0.46100	0
08/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.82200	0.83000	0
08/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.45500	0.44700	0
08/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.85800	0.86600	0
08/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.03900	0.03800	2,800
08/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	1.00600	1.02000	0
08/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.21200	1.20600	200
08/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.91400	0.92400	0
08/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02700	0.02600	0
08/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.24400	1.25800	0
08/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02500	0.02400	0
08/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.29200	1.30600	0
08/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.05200	1.04500	0
08/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.20400	1.21300	0
08/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.03600	1.02900	0
08/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.23800	1.24700	0
08/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.02100	1.01400	0
08/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.27300	1.28200	0
08/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.41600	1.40900	0
08/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.50800	1.51700	0
08/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.40000	1.39300	0
08/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.54200	1.55100	0
08/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.38400	1.37700	0
08/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.57600	1.58500	0
08/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
08/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.96900	2.98400	0
08/06/2011	\$ / R On 13-June-11	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	\$ / R On 13-June-11	11.55	P	Foreign Exchange Future	4.81400	4.82900	0
08/06/2011	\$ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	\$ / R On 13-June-11	11.95	P	Foreign Exchange Future	5.21400	5.22900	0
08/06/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.83340	6.81770	347
08/06/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.00161	0.00209	0
08/06/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.26581	0.28129	0
08/06/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.14414	0.14015	0
08/06/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.36074	0.37245	0
08/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.13119	0.12755	0
08/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.39779	0.40985	0
08/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.11947	0.11616	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.43607	0.44846	0
08/06/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.00002	0.00003	0
08/06/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.61422	0.62923	60
08/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.60610	11.63600	0
08/06/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.28500	0.31500	0
08/06/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.00700	0.00800	10
08/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.41700	0.43300	3,455
08/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.24400	0.23100	0
08/06/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.22400	0.23100	0
08/06/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.50100	0.47900	0
08/06/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.21000	0.21600	0
08/06/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.53700	0.51400	200
08/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.19600	0.20200	0
08/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.57300	0.55000	0
08/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.36200	0.36800	0
08/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.65100	0.62800	0
08/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.34600	0.35200	0
08/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.68500	0.66200	0
08/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.33100	0.33700	0
08/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.72000	0.69700	0
08/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.62300	0.62400	0
08/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.81700	0.78800	0
08/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.60500	0.60600	0
08/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.84900	0.82000	0
08/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.58800	0.58900	0
08/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.88200	0.85300	0
08/06/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.92200	0.89300	0
08/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.09200	0.09300	0
08/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.01900	0.99100	200
08/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.21400	0.21600	0
08/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.10300	1.07600	250
08/06/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08560	0.08500	12,290
08/06/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01562	0.01502	0
08/06/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
08/06/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00930	0.00880	0
08/06/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00647	0.00600	0
08/06/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00087	0.00100	0
08/06/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00054	0.00042	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00124	0.00162	0
08/06/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00188	0.00170	0
08/06/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00628	0.00670	0
08/06/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01070	0.01120	0
08/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41440	11.41500	0
08/06/2011	€ / R On 19-December-11			Foreign Exchange Future	10.06080	10.08790	1,950
08/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.48800	0.51000	0
08/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.13300	0.12800	0
08/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.45400	0.47500	0
08/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.14900	0.14300	0
08/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.42100	0.44200	0
08/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.16600	0.16000	0
08/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.56500	0.58300	0
08/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.25400	0.24500	0
08/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.53500	0.55300	0
08/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.27400	0.26500	0
08/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.50600	0.52300	0
08/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.29500	0.28500	0
08/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.13900	0.14600	3,590
08/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.58400	0.56400	0
08/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.10180	8.17990	0
08/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.63400	0.67600	0
08/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.05400	0.04700	0
08/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.59400	0.63400	0
08/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.06400	0.05500	0
08/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.54000	0.59400	0
08/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.06000	0.06500	0
08/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.32900	1.37800	0
08/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.47700	0.44800	0
08/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.30200	1.35000	0
08/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.50000	0.47000	0
08/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.27500	1.32300	0
08/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.52300	0.49300	0
08/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12700	0.14400	0
08/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.44700	0.41500	0
08/06/2011	CAD/ R On 19-September-11			Foreign Exchange Future	6.96030	6.97950	0
08/06/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.05400	0.07700	0
08/06/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.02600	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.03000	0.04800	0
08/06/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.05200	0.05100	0
08/06/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.01600	0.02900	0
08/06/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08800	0.08200	0
08/06/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.09400	0.10300	0
08/06/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.33400	0.32400	0
08/06/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.08200	0.09000	0
08/06/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.37200	0.36100	0
08/06/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.07200	0.07900	0
08/06/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.41200	0.40000	0
08/06/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.02630	26.51760	22,388
08/06/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.10140	100.45550	21,898
08/06/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.16050	8.13890	50
08/06/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.99000	0.96900	0
08/06/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.94000	0.91900	0
08/06/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.89000	0.86900	0
08/06/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.62700	0.60900	0
08/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.06700	0.07000	0
08/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.58800	0.57100	0
08/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.07800	0.08200	0
08/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.55000	0.53300	0
08/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.09000	0.09400	0
08/06/2011	RAIN On 13-June-11			Foreign Exchange Future	13,834.31000	13,830.27000	0
08/06/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	334.30000	330.30000	0
08/06/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	334.30000	330.30000	0
08/06/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	334.30000	330.30000	0
08/06/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.05740	1.05480	0
08/06/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.04040	0.03750	0
08/06/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00030	0.00060	0
08/06/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.03610	0.03470	0
08/06/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02870	0.02990	0
08/06/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.01880	0.01800	0
08/06/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.06140	0.06320	0
08/06/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.00990	0.00940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.10250	0.10460	0
09/06/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.07050	9.05850	0
09/06/2011	\$ / R On 13-June-11	6.50	C	Foreign Exchange Future	0.24800	0.23700	3,000
09/06/2011	\$ / R On 13-June-11	6.50	P	Foreign Exchange Future	0.00100	0.00100	100
09/06/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.35600	0.35300	6,060
09/06/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.11400	0.12000	0
09/06/2011	\$ / R On 13-June-11	6.65	C	Foreign Exchange Future	0.10800	0.10100	0
09/06/2011	\$ / R On 13-June-11	6.65	P	Foreign Exchange Future	0.01100	0.01500	7,450
09/06/2011	\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.29300	0.29000	0
09/06/2011	\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.15100	0.15700	5,000
09/06/2011	\$ / R On 19-December-11	6.75	C	Foreign Exchange Future	0.40300	0.39900	5,925
09/06/2011	\$ / R On 19-December-11	6.75	P	Foreign Exchange Future	0.21700	0.22200	0
09/06/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.23700	0.23500	0
09/06/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.19500	0.20200	10,000
09/06/2011	\$ / R On 13-June-11	6.85	C	Foreign Exchange Future	0.01000	0.01200	0
09/06/2011	\$ / R On 13-June-11	6.85	P	Foreign Exchange Future	0.11300	0.12600	2,400
09/06/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.19200	0.19200	0
09/06/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.25000	0.25900	10,000
09/06/2011	\$ / R On 13-June-11	6.95	C	Foreign Exchange Future	0.00200	0.00300	100
09/06/2011	\$ / R On 13-June-11	6.95	P	Foreign Exchange Future	0.20500	0.21700	0
09/06/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.40300	0.39500	0
09/06/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.35400	0.35400	0
09/06/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.39600	0.38900	0
09/06/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.36100	0.36200	1,000
09/06/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.37900	0.37500	0
09/06/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.38000	0.38400	0
09/06/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.00000	0.00100	6,000
09/06/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.30300	0.31500	0
09/06/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.35900	0.35600	0
09/06/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.41000	0.41500	0
09/06/2011	\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.13100	0.13100	6,060
09/06/2011	\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.38900	0.39800	0
09/06/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.56400	0.56200	13,000
09/06/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.46400	0.47100	0
09/06/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.54100	0.54000	0
09/06/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.49100	0.49900	0
09/06/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.52000	0.51900	0
09/06/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.52000	0.52800	0
09/06/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.50100	0.50100	11,000
09/06/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.55100	0.56000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.18100	0.18100	0
09/06/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.59500	0.60400	0
09/06/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.17000	0.17100	0
09/06/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.63400	0.64400	0
09/06/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.06800	0.06900	10,000
09/06/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.67600	0.68600	0
09/06/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
09/06/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.75300	0.76400	0
09/06/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.05300	0.05400	200
09/06/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.81100	0.82100	0
09/06/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.48300	0.48400	0
09/06/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.77700	0.78700	0
09/06/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.46900	0.46900	0
09/06/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.81300	0.82200	0
09/06/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.45400	0.45500	0
09/06/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.84800	0.85800	0
09/06/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.03800	0.03900	2,800
09/06/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.99600	1.00600	0
09/06/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.21100	1.21200	200
09/06/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.90100	0.91400	0
09/06/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.02600	0.02700	0
09/06/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.23400	1.24400	0
09/06/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.02400	0.02500	0
09/06/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.28200	1.29200	0
09/06/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.04900	1.05200	0
09/06/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.18900	1.20400	0
09/06/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.03200	1.03600	0
09/06/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.22200	1.23800	0
09/06/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.01700	1.02100	0
09/06/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.25700	1.27300	0
09/06/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.41000	1.41600	0
09/06/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.49000	1.50800	0
09/06/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.39400	1.40000	0
09/06/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.52400	1.54200	0
09/06/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.37800	1.38400	0
09/06/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.55800	1.57600	0
09/06/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
09/06/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.96000	2.96900	0
09/06/2011	\$ / R On 13-June-11	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	\$ / R On 13-June-11	11.55	P	Foreign Exchange Future	4.80300	4.81400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	\$ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	\$ / R On 13-June-11	11.95	P	Foreign Exchange Future	5.20300	5.21400	0
09/06/2011	\$ / R MAXI On 19-September-11			Foreign Exchange Future	6.84240	6.83340	347
09/06/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.00092	0.00161	0
09/06/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.25342	0.26581	0
09/06/2011	\$ / R MAXI On 19-September-11	7.05	C	Foreign Exchange Future	0.14388	0.14414	0
09/06/2011	\$ / R MAXI On 19-September-11	7.05	P	Foreign Exchange Future	0.35148	0.36074	0
09/06/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.13076	0.13119	0
09/06/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.38836	0.39779	0
09/06/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.11890	0.11947	0
09/06/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.42650	0.43607	0
09/06/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.00000	0.00002	0
09/06/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.60250	0.61422	60
09/06/2011	£ / R On 18-June-12			Foreign Exchange Future	11.62130	11.60610	0
09/06/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.29900	0.28500	0
09/06/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.00400	0.00700	10
09/06/2011	£ / R On 19-September-11	11.00	C	Foreign Exchange Future	0.42400	0.41700	3,455
09/06/2011	£ / R On 19-September-11	11.00	P	Foreign Exchange Future	0.23700	0.24400	0
09/06/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.22400	0.22400	0
09/06/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.48700	0.50100	0
09/06/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.20900	0.21000	0
09/06/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.52200	0.53700	200
09/06/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.19400	0.19600	0
09/06/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.55700	0.57300	0
09/06/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.36300	0.36200	0
09/06/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.63800	0.65100	0
09/06/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.34700	0.34600	0
09/06/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.67200	0.68500	0
09/06/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.33100	0.33100	0
09/06/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.70600	0.72000	0
09/06/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.62500	0.62300	0
09/06/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.80400	0.81700	0
09/06/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.60800	0.60500	0
09/06/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.83700	0.84900	0
09/06/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.59000	0.58800	0
09/06/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.86900	0.88200	0
09/06/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.90500	0.92200	0
09/06/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.08700	0.09200	0
09/06/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.00000	1.01900	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.21100	0.21400	0
09/06/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.08600	1.10300	250
09/06/2011	¥ / R On 19-September-11			Foreign Exchange Future	0.08540	0.08560	12,290
09/06/2011	¥ / R On 19-September-11	0.07	C	Foreign Exchange Future	0.01542	0.01562	0
09/06/2011	¥ / R On 19-September-11	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
09/06/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00920	0.00930	0
09/06/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	¥ / R On 19-September-11	0.08	C	Foreign Exchange Future	0.00629	0.00647	0
09/06/2011	¥ / R On 19-September-11	0.08	P	Foreign Exchange Future	0.00089	0.00087	0
09/06/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00044	0.00054	0
09/06/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00124	0.00124	0
09/06/2011	¥ / R On 19-September-11	0.09	C	Foreign Exchange Future	0.00180	0.00188	0
09/06/2011	¥ / R On 19-September-11	0.09	P	Foreign Exchange Future	0.00640	0.00628	0
09/06/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01080	0.01070	0
09/06/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41460	11.41440	0
09/06/2011	€ / R On 19-December-11			Foreign Exchange Future	10.00290	10.06080	4,736
09/06/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.44200	0.48800	0
09/06/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.14500	0.13300	0
09/06/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.40900	0.45400	0
09/06/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.16200	0.14900	0
09/06/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.37800	0.42100	0
09/06/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.18100	0.16600	0
09/06/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.52200	0.56500	0
09/06/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.26900	0.25400	0
09/06/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.49300	0.53500	0
09/06/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.29000	0.27400	0
09/06/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.46500	0.50600	0
09/06/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.31200	0.29500	0
09/06/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.12100	0.13900	3,590
09/06/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.62400	0.58400	0
09/06/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.11350	8.10180	0
09/06/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.63800	0.63400	0
09/06/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.05200	0.05400	0
09/06/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.59800	0.59400	0
09/06/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.06200	0.06400	0
09/06/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.55800	0.54000	0
09/06/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.07200	0.06000	0
09/06/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.33700	1.32900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.47400	0.47700	0
09/06/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.30900	1.30200	0
09/06/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.49600	0.50000	0
09/06/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.28300	1.27500	0
09/06/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.52000	0.52300	0
09/06/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12900	0.12700	0
09/06/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.44300	0.44700	0
09/06/2011	CAD/ R On 19-September-11			Foreign Exchange Future	6.99380	6.96030	800
09/06/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.07600	0.05400	0
09/06/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.01300	0.02600	0
09/06/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.04100	0.03000	0
09/06/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.02800	0.05200	0
09/06/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.02000	0.01600	0
09/06/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.05700	0.08800	0
09/06/2011	CAD/ R On 19-September-11	7.20	C	Foreign Exchange Future	0.10100	0.09400	0
09/06/2011	CAD/ R On 19-September-11	7.20	P	Foreign Exchange Future	0.30700	0.33400	0
09/06/2011	CAD/ R On 19-September-11	7.25	C	Foreign Exchange Future	0.08800	0.08200	0
09/06/2011	CAD/ R On 19-September-11	7.25	P	Foreign Exchange Future	0.34400	0.37200	0
09/06/2011	CAD/ R On 19-September-11	7.30	C	Foreign Exchange Future	0.07700	0.07200	0
09/06/2011	CAD/ R On 19-September-11	7.30	P	Foreign Exchange Future	0.38300	0.41200	0
09/06/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.02710	0.02630	22,388
09/06/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.10580	0.10140	21,898
09/06/2011	CHF / R On 19-September-11			Foreign Exchange Future	8.13770	8.16050	950
09/06/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.97100	0.99000	0
09/06/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.92100	0.94000	0
09/06/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.87100	0.89000	0
09/06/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.60700	0.62700	0
09/06/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.06900	0.06700	0
09/06/2011	CHF / R On 19-September-11	7.65	C	Foreign Exchange Future	0.56800	0.58800	0
09/06/2011	CHF / R On 19-September-11	7.65	P	Foreign Exchange Future	0.08000	0.07800	0
09/06/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.53100	0.55000	0
09/06/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.09300	0.09000	0
09/06/2011	RAIN On 13-June-11			Foreign Exchange Future	13,810.38000	13,834.31000	0
09/06/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	310.40000	334.30000	0
09/06/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	310.40000	334.30000	0
09/06/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	310.40000	334.30000	0
09/06/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	YUAN/R On 19-September-11			Foreign Exchange Future	1.05800	1.05740	0
09/06/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.04200	0.04040	0
09/06/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00020	0.00030	0
09/06/2011	YUAN/R On 19-September-11	1.05	C	Foreign Exchange Future	0.03590	0.03610	0
09/06/2011	YUAN/R On 19-September-11	1.05	P	Foreign Exchange Future	0.02790	0.02870	0
09/06/2011	YUAN/R On 19-September-11	1.10	C	Foreign Exchange Future	0.01850	0.01880	0
09/06/2011	YUAN/R On 19-September-11	1.10	P	Foreign Exchange Future	0.06050	0.06140	0
09/06/2011	YUAN/R On 19-September-11	1.15	C	Foreign Exchange Future	0.00960	0.00990	0
09/06/2011	YUAN/R On 19-September-11	1.15	P	Foreign Exchange Future	0.10160	0.10250	0
Futures Open Interest							784,669.00
Options Open Interest							183,359.00
Total							968,028.00