



Currency Futures & Options Weekly Statistics

From: 11/07/2011 To: 12/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.16230	9.04140	0
11/07/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.20500	1.08400	0
11/07/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
11/07/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.15500	1.03400	0
11/07/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
11/07/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.10500	0.98500	0
11/07/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
11/07/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.15800	1.03900	0
11/07/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.01100	0.01400	0
11/07/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.06100	0.94400	0
11/07/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01400	0.01900	0
11/07/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.01300	0.89900	0
11/07/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.01600	0.02400	0
11/07/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.87600	0.76600	0
11/07/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.02900	0.04100	5,000
11/07/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.78800	0.68200	0
11/07/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.04100	0.05700	0
11/07/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.74500	0.64100	0
11/07/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.04800	0.06600	0
11/07/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.70300	0.60200	0
11/07/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.05600	0.07700	0
11/07/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.66200	0.56400	0
11/07/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.06500	0.08900	0
11/07/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.62300	0.52700	0
11/07/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.07600	0.10200	0
11/07/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.40200	0.30900	0
11/07/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.04800	0.07600	8,880

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.51100	0.42500	0
11/07/2011	\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.11400	0.15000	5,000
11/07/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.60500	0.52100	0
11/07/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.16200	0.20000	0
11/07/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.57200	0.49100	0
11/07/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.17900	0.22000	0
11/07/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.54100	0.46200	0
11/07/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.19800	0.24100	0
11/07/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.51000	0.43400	0
11/07/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.21700	0.26300	0
11/07/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.48100	0.40700	0
11/07/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.23800	0.28600	0
11/07/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.16900	0.12300	6,000
11/07/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.16500	0.24000	10,000
11/07/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.15000	0.10800	0
11/07/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.19600	0.27500	0
11/07/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.40700	0.34100	0
11/07/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.30000	0.35600	0
11/07/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.40000	0.33400	0
11/07/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.30700	0.36300	1,000
11/07/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.38200	0.32100	0
11/07/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.32500	0.38600	0
11/07/2011	\$ / R On 19-September-11	7.05	C	Foreign Exchange Future	0.11700	0.08400	0
11/07/2011	\$ / R On 19-September-11	7.05	P	Foreign Exchange Future	0.26300	0.35100	0
11/07/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.35800	0.30300	0
11/07/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.35100	0.41800	0
11/07/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.35100	0.29900	0
11/07/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.35800	0.42800	0
11/07/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.57100	0.50300	13,000
11/07/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.41900	0.47400	0
11/07/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.54800	0.48200	0
11/07/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.44600	0.50300	0
11/07/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.52500	0.46300	0
11/07/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.47300	0.53400	0
11/07/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.50400	0.44600	11,000
11/07/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.50200	0.56700	0
11/07/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.16600	0.13500	0
11/07/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.51900	0.61000	0
11/07/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.25400	0.21500	0
11/07/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.56100	0.64400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.24100	0.20400	0
11/07/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.59800	0.68300	0
11/07/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.13600	0.11000	500
11/07/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.63900	0.73500	0
11/07/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.21700	0.18400	0
11/07/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.67400	0.76300	0
11/07/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.11900	0.09700	0
11/07/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.72200	0.82200	0
11/07/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.48200	0.43200	0
11/07/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.72700	0.79900	0
11/07/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.46700	0.41800	0
11/07/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.76200	0.83500	0
11/07/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.45300	0.40500	0
11/07/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.79800	0.87200	0
11/07/2011	\$ / R On 19-December-11	7.80	C	Foreign Exchange Future	0.09300	0.07500	0
11/07/2011	\$ / R On 19-December-11	7.80	P	Foreign Exchange Future	0.89600	1.00000	0
11/07/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.16100	0.13700	0
11/07/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.91800	1.01600	0
11/07/2011	\$ / R On 19-December-11	7.90	C	Foreign Exchange Future	0.08200	0.06700	0
11/07/2011	\$ / R On 19-December-11	7.90	P	Foreign Exchange Future	0.98500	1.09200	0
11/07/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.14700	0.12500	0
11/07/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.00400	1.10400	0
11/07/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.22000	1.15200	200
11/07/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.85500	0.90800	0
11/07/2011	\$ / R On 19-December-11	8.05	C	Foreign Exchange Future	0.06900	0.05700	0
11/07/2011	\$ / R On 19-December-11	8.05	P	Foreign Exchange Future	1.12200	1.23200	0
11/07/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01300	0.00900	0
11/07/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.20900	1.32600	0
11/07/2011	\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.01200	0.00800	0
11/07/2011	\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	1.25800	1.37500	0
11/07/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.11800	0.10100	0
11/07/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.22500	1.33000	0
11/07/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.10800	0.09300	0
11/07/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.31500	1.42200	0
11/07/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.10400	0.08900	0
11/07/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.36100	1.46800	0
11/07/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.05500	0.99300	0
11/07/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.14000	1.19900	0
11/07/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.03800	0.97700	0
11/07/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.17300	1.23300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.02200	0.96200	0
11/07/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.20700	1.26800	0
11/07/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.43300	1.36900	0
11/07/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.42100	1.47800	0
11/07/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.41700	1.35300	0
11/07/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.45500	1.51200	0
11/07/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.40000	1.33800	0
11/07/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48800	1.54700	0
11/07/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/07/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.89600	3.01700	0
11/07/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.99680	6.87520	20
11/07/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.29830	0.24060	0
11/07/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.25150	0.31540	0
11/07/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.27367	0.22347	0
11/07/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.27687	0.34827	0
11/07/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.25460	0.20763	0
11/07/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.30780	0.38243	0
11/07/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.10327	0.07388	0
11/07/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.29907	0.39048	0
11/07/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.09132	0.06518	0
11/07/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.33712	0.43178	0
11/07/2011	£ / R On 18-June-12			Foreign Exchange Future	11.39160	11.30380	0
11/07/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.75100	0.69600	0
11/07/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.15100	0.18200	0
11/07/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.42000	0.37000	0
11/07/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.10600	0.14200	0
11/07/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.61600	0.56800	0
11/07/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.21600	0.25400	0
11/07/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.35000	0.30700	0
11/07/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.13600	0.17900	0
11/07/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.28600	0.25100	0
11/07/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.17200	0.22300	630
11/07/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.70600	0.65900	0
11/07/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.36400	0.40400	0
11/07/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.22900	0.20500	0
11/07/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.21500	0.27700	1,200
11/07/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.65100	0.60700	0
11/07/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.40900	0.45200	0
11/07/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.60000	0.55800	0
11/07/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.45800	0.50300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.15400	0.14000	0
11/07/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.34000	0.41200	0
11/07/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.13900	0.12700	1,200
11/07/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.37500	0.44900	0
11/07/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.12500	0.11500	0
11/07/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.41100	0.48700	0
11/07/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.31800	0.29600	0
11/07/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.51800	0.58200	0
11/07/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.48800	0.45800	0
11/07/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.59600	0.65300	0
11/07/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.47000	0.44100	0
11/07/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.62800	0.68600	0
11/07/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.45200	0.42400	0
11/07/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.66000	0.71900	0
11/07/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.43400	0.40800	0
11/07/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.69200	0.75300	0
11/07/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.41800	0.39200	0
11/07/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.72600	0.78700	0
11/07/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.22900	0.21500	0
11/07/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.72900	0.80100	0
11/07/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.21700	0.20400	0
11/07/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.76700	0.84000	0
11/07/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.37200	0.35000	0
11/07/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.83000	0.89500	0
11/07/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.19500	0.18300	0
11/07/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.84500	0.91900	0
11/07/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.48800	0.46400	0
11/07/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.89600	0.96000	0
11/07/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.47300	0.45000	0
11/07/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.93100	0.99600	0
11/07/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.45900	0.43600	0
11/07/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.96700	1.03200	0
11/07/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.02200	0.02200	0
11/07/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.15800	1.24400	200
11/07/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.12000	0.11500	0
11/07/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.22000	1.30100	250
11/07/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.23500	0.22200	0
11/07/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.29300	1.36700	0
11/07/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08720	0.08530	0
11/07/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01735	0.01551	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00015	0.00021	0
11/07/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00869	0.00725	0
11/07/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00149	0.00195	0
11/07/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00358	0.00286	0
11/07/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00638	0.00756	0
11/07/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/07/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41410	11.41590	0
11/07/2011	€ / R On 19-March-12			Foreign Exchange Future	9.86110	9.86640	8,503
11/07/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.96600	0.97200	0
11/07/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.10500	0.10600	0
11/07/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.92700	0.93300	0
11/07/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.11600	0.11700	0
11/07/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.58400	0.59400	0
11/07/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.13400	0.13500	0
11/07/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.51600	0.52600	0
11/07/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.16600	0.16700	0
11/07/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.42300	0.43400	0
11/07/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.22300	0.22500	0
11/07/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.20500	0.22000	0
11/07/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.16000	0.16500	2,065
11/07/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.17800	0.19400	0
11/07/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.18300	0.18900	0
11/07/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.15700	0.16900	0
11/07/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.21200	0.21400	0
11/07/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.31700	0.32900	0
11/07/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.31700	0.32000	0
11/07/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.44900	0.46100	0
11/07/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.38800	0.39500	0
11/07/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.27800	0.28700	0
11/07/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.37800	0.37800	0
11/07/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.40500	0.41400	0
11/07/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.44400	0.44800	0
11/07/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.22900	0.23700	0
11/07/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.47900	0.47800	0
11/07/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.35000	0.35900	0
11/07/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.53900	0.54300	0
11/07/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.33400	0.34300	0
11/07/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.57300	0.57700	0
11/07/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.31800	0.32700	0
11/07/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.60700	0.61100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.29000	0.29800	0
11/07/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.67900	0.68200	0
11/07/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.02400	0.02900	3,590
11/07/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.77900	0.77400	0
11/07/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.01600	0.02000	0
11/07/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.92100	0.91500	0
11/07/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.20900	0.21700	0
11/07/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.94800	0.95100	0
11/07/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.01200	0.01500	0
11/07/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	1.01700	1.01000	0
11/07/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.28940	8.23910	0
11/07/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.13300	1.06500	0
11/07/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01500	0.01700	0
11/07/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.72500	0.66400	0
11/07/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02700	0.03600	0
11/07/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.68100	0.62100	0
11/07/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.03300	0.04300	0
11/07/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.63800	0.58000	0
11/07/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.04000	0.05200	0
11/07/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.54400	0.48000	0
11/07/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.01400	0.01900	0
11/07/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.49800	0.43500	0
11/07/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.01800	0.02400	0
11/07/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.48700	0.43900	0
11/07/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.11900	0.14100	0
11/07/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.45100	0.40600	0
11/07/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.13300	0.15800	0
11/07/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.24500	0.19500	0
11/07/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.06500	0.08400	0
11/07/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.20900	0.16200	0
11/07/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.07900	0.10100	0
11/07/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.32400	0.28900	0
11/07/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.20600	0.24100	0
11/07/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.44400	1.40500	0
11/07/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40500	0.41600	0
11/07/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.40600	1.36800	0
11/07/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.41700	0.42900	0
11/07/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.37800	1.34100	0
11/07/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.43900	0.45200	0
11/07/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.22900	0.20600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.31100	0.35800	0
11/07/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.21000	0.18900	0
11/07/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.34200	0.39100	0
11/07/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.14800	0.12500	0
11/07/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.35000	0.39700	0
11/07/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.04700	0.03700	0
11/07/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.31700	0.37600	0
11/07/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.12700	0.11400	0
11/07/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.55900	0.61600	0
11/07/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01000	0.00900	0
11/07/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.68000	0.74800	0
11/07/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00900	0.00700	0
11/07/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.72900	0.79600	0
11/07/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00700	0.00600	0
11/07/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.77700	0.84500	0
11/07/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00500	0.00400	0
11/07/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.87500	0.94300	0
11/07/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.19760	7.10240	0
11/07/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.52900	0.44200	0
11/07/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.01200	0.01900	0
11/07/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.47300	0.40200	0
11/07/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.07500	0.10000	0
11/07/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.43500	0.36700	0
11/07/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.08700	0.11500	0
11/07/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.39900	0.33400	0
11/07/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.10100	0.13200	0
11/07/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.21700	0.17800	0
11/07/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.21900	0.27600	0
11/07/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.19700	0.16200	0
11/07/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.24900	0.31000	0
11/07/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.17800	0.14600	0
11/07/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.28000	0.34400	0
11/07/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.14700	0.12000	0
11/07/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.34900	0.41800	0
11/07/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.13300	0.10900	0
11/07/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.38500	0.45700	0
11/07/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.02400	0.01600	0
11/07/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.45700	0.54300	0
11/07/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.09900	0.08100	0
11/07/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.50100	0.57900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.09000	0.07300	0
11/07/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.54200	0.62100	0
11/07/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01100	0.00700	0
11/07/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.64400	0.73400	0
11/07/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00900	0.00600	0
11/07/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.69200	0.78300	0
11/07/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00700	0.00500	0
11/07/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.74000	0.83200	0
11/07/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00500	0.00300	0
11/07/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.83800	0.93000	0
11/07/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03070	0.08850	22,388
11/07/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.08860	0.08950	21,898
11/07/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.39530	8.21490	25
11/07/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.69900	0.54500	0
11/07/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.02500	0.04700	0
11/07/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.80400	0.66100	0
11/07/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.05900	0.09600	0
11/07/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.61000	0.46400	0
11/07/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.03600	0.06600	0
11/07/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.72400	0.59000	0
11/07/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.07900	0.12500	0
11/07/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.52500	0.38900	0
11/07/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.05100	0.09100	0
11/07/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.48400	0.35300	0
11/07/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.06000	0.10500	0
11/07/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.61400	0.49300	0
11/07/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.11900	0.17800	0
11/07/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.54700	0.43500	0
11/07/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.15200	0.22000	0
11/07/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.45600	0.35800	0
11/07/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.21100	0.29300	0
11/07/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.40200	0.31400	0
11/07/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.25700	0.34900	0
11/07/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.37600	0.29500	0
11/07/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.28100	0.38000	0
11/07/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.35300	0.27700	0
11/07/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.30800	0.41200	0
11/07/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.15400	0.10300	0
11/07/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.28000	0.40500	0
11/07/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.31000	0.24500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.36500	0.48000	0
11/07/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.29100	0.23000	0
11/07/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.39600	0.51500	0
11/07/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.27400	0.21600	0
11/07/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.42900	0.55100	0
11/07/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.25700	0.20300	0
11/07/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.46200	0.58800	0
11/07/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.22800	0.18000	0
11/07/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.53300	0.66500	0
11/07/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.20100	0.15900	0
11/07/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.60600	0.74400	0
11/07/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.05400	0.03500	0
11/07/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.63000	0.78700	0
11/07/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.17800	0.14100	0
11/07/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.68300	0.82600	0
11/07/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.16800	0.13300	0
11/07/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.72300	0.86800	0
11/07/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.03800	0.02500	0
11/07/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.76400	0.92700	0
11/07/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.03300	0.02200	0
11/07/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.80900	0.97400	0
11/07/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.03000	0.02000	0
11/07/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.85600	1.02200	0
11/07/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.13200	0.10500	0
11/07/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.88700	1.04000	0
11/07/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.12500	0.09900	0
11/07/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.93000	1.08400	0
11/07/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.02100	0.01400	0
11/07/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.99700	1.16600	0
11/07/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.09900	0.08000	0
11/07/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.10400	1.26500	0
11/07/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.09400	0.07600	0
11/07/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	1.14900	1.31100	0
11/07/2011	RAIN On 19-September-11			Foreign Exchange Future	13,876.12000	13,746.29000	0
11/07/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.08500	1.06660	0
11/07/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.05940	0.04850	0
11/07/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02440	0.03190	0
11/07/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03620	0.02900	0
11/07/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.05120	0.06240	0
11/07/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02220	0.01770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.08720	0.10110	0
12/07/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.21410	9.16230	0
12/07/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.25600	1.20500	0
12/07/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.20600	1.15500	0
12/07/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.15600	1.10500	0
12/07/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.20800	1.15800	0
12/07/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.01000	0.01100	0
12/07/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.11100	1.06100	0
12/07/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01300	0.01400	0
12/07/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.06300	1.01300	0
12/07/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.01500	0.01600	0
12/07/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.92300	0.87600	0
12/07/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.02500	0.02900	5,000
12/07/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.83400	0.78800	0
12/07/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.03600	0.04100	0
12/07/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.79100	0.74500	0
12/07/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.04300	0.04800	0
12/07/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.74900	0.70300	0
12/07/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.05100	0.05600	0
12/07/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.70700	0.66200	0
12/07/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.05900	0.06500	0
12/07/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.66700	0.62300	0
12/07/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.06900	0.07600	0
12/07/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.44900	0.40200	0
12/07/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.04300	0.04800	8,880
12/07/2011	\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.55300	0.51100	0
12/07/2011	\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.10500	0.11400	5,000
12/07/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.64700	0.60500	0
12/07/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.15200	0.16200	0
12/07/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.61400	0.57200	0
12/07/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.16900	0.17900	0
12/07/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.58200	0.54100	0
12/07/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.18700	0.19800	0
12/07/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.55000	0.51000	0
12/07/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.20500	0.21700	0
12/07/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.52000	0.48100	0
12/07/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.22500	0.23800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.20700	0.16900	6,000
12/07/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.15100	0.16500	10,000
12/07/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.18100	0.15000	0
12/07/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.17500	0.19600	0
12/07/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.44400	0.40700	0
12/07/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.28500	0.30000	0
12/07/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.43700	0.40000	0
12/07/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.29200	0.30700	1,000
12/07/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.41800	0.38200	0
12/07/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.30900	0.32500	0
12/07/2011	\$ / R On 19-September-11	7.05	C	Foreign Exchange Future	0.14300	0.11700	0
12/07/2011	\$ / R On 19-September-11	7.05	P	Foreign Exchange Future	0.23700	0.26300	0
12/07/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.39400	0.35800	0
12/07/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.33500	0.35100	0
12/07/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.38700	0.35100	0
12/07/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.34200	0.35800	0
12/07/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.60600	0.57100	13,000
12/07/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.40200	0.41900	0
12/07/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.58200	0.54800	0
12/07/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.42800	0.44600	0
12/07/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.55900	0.52500	0
12/07/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.45500	0.47300	0
12/07/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.53600	0.50400	11,000
12/07/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.48200	0.50200	0
12/07/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.18700	0.16600	0
12/07/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.48900	0.51900	0
12/07/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.28000	0.25400	0
12/07/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.53500	0.56100	0
12/07/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.26600	0.24100	0
12/07/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.57100	0.59800	0
12/07/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.15300	0.13600	500
12/07/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.60500	0.63900	0
12/07/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.24000	0.21700	0
12/07/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.64500	0.67400	0
12/07/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.13500	0.11900	0
12/07/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.68700	0.72200	0
12/07/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.51200	0.48200	0
12/07/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.70500	0.72700	0
12/07/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.49600	0.46700	0
12/07/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.73900	0.76200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.48100	0.45300	0
12/07/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.77400	0.79800	0
12/07/2011	\$ / R On 19-December-11	7.80	C	Foreign Exchange Future	0.10500	0.09300	0
12/07/2011	\$ / R On 19-December-11	7.80	P	Foreign Exchange Future	0.85700	0.89600	0
12/07/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.17900	0.16100	0
12/07/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.88400	0.91800	0
12/07/2011	\$ / R On 19-December-11	7.90	C	Foreign Exchange Future	0.09300	0.08200	0
12/07/2011	\$ / R On 19-December-11	7.90	P	Foreign Exchange Future	0.94500	0.98500	0
12/07/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.16400	0.14700	0
12/07/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.96900	1.00400	0
12/07/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.26500	1.22000	200
12/07/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.84800	0.85500	0
12/07/2011	\$ / R On 19-December-11	8.05	C	Foreign Exchange Future	0.07900	0.06900	0
12/07/2011	\$ / R On 19-December-11	8.05	P	Foreign Exchange Future	1.08100	1.12200	0
12/07/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01600	0.01300	0
12/07/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.16000	1.20900	0
12/07/2011	\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.01500	0.01200	0
12/07/2011	\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	1.20900	1.25800	0
12/07/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.13100	0.11800	0
12/07/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.18600	1.22500	0
12/07/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.12100	0.10800	0
12/07/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.27600	1.31500	0
12/07/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.11600	0.10400	0
12/07/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.32100	1.36100	0
12/07/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.09700	1.05500	0
12/07/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.13000	1.14000	0
12/07/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.08000	1.03800	0
12/07/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.16300	1.17300	0
12/07/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.06300	1.02200	0
12/07/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.19600	1.20700	0
12/07/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.47800	1.43300	0
12/07/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41400	1.42100	0
12/07/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.46100	1.41700	0
12/07/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44700	1.45500	0
12/07/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.44500	1.40000	0
12/07/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48100	1.48800	0
12/07/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00100	0.00000	0
12/07/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.84500	2.89600	0
12/07/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.04850	6.99680	15
12/07/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.33307	0.29830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.23457	0.25150	0
12/07/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.30733	0.27367	0
12/07/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.25883	0.27687	0
12/07/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.28301	0.25460	0
12/07/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.28451	0.30780	0
12/07/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.12745	0.10327	0
12/07/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.27185	0.29907	0
12/07/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.11344	0.09132	0
12/07/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.30784	0.33712	0
12/07/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.10102	0.00000	50
12/07/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.34542	0.00000	0
12/07/2011	£ / R On 18-June-12			Foreign Exchange Future	11.48080	11.39160	0
12/07/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.81800	0.75100	0
12/07/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.13000	0.15100	0
12/07/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.48900	0.42000	0
12/07/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.08800	0.10600	0
12/07/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.67700	0.61600	0
12/07/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.18900	0.21600	0
12/07/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.41600	0.35000	0
12/07/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.11500	0.13600	0
12/07/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.34700	0.28600	0
12/07/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.14600	0.17200	630
12/07/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.76000	0.70600	0
12/07/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.32900	0.36400	0
12/07/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.28500	0.22900	0
12/07/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.18400	0.21500	1,200
12/07/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.70300	0.65100	0
12/07/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.37200	0.40900	0
12/07/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.64800	0.60000	0
12/07/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.41700	0.45800	0
12/07/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.18900	0.15400	0
12/07/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.28800	0.34000	0
12/07/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.17200	0.13900	1,200
12/07/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.32100	0.37500	0
12/07/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.15600	0.12500	0
12/07/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.35500	0.41100	0
12/07/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.35300	0.31800	0
12/07/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.46500	0.51800	0
12/07/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.52700	0.48800	0
12/07/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.54600	0.59600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.50700	0.47000	0
12/07/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.57600	0.62800	0
12/07/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.48800	0.45200	0
12/07/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.60700	0.66000	0
12/07/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.46900	0.43400	0
12/07/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.63800	0.69200	0
12/07/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.45100	0.41800	0
12/07/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.67000	0.72600	0
12/07/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.25500	0.22900	0
12/07/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.66700	0.72900	0
12/07/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.24200	0.21700	0
12/07/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.70400	0.76700	0
12/07/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.40200	0.37200	0
12/07/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.77100	0.83000	0
12/07/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.21700	0.19500	0
12/07/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.77900	0.84500	0
12/07/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.52300	0.48800	0
12/07/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.84200	0.89600	0
12/07/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.50700	0.47300	0
12/07/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.87600	0.93100	0
12/07/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.49100	0.45900	0
12/07/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.91000	0.96700	0
12/07/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.02800	0.02200	0
12/07/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.07700	1.15800	200
12/07/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.13400	0.12000	0
12/07/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.14600	1.22000	250
12/07/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.25500	0.23500	0
12/07/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.22400	1.29300	0
12/07/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08880	0.08720	0
12/07/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01892	0.01735	0
12/07/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00012	0.00015	0
12/07/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01005	0.00869	0
12/07/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00125	0.00149	0
12/07/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00440	0.00358	0
12/07/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00560	0.00638	0
12/07/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41250	11.41410	0
12/07/2011	€ / R On 19-March-12			Foreign Exchange Future	9.92000	9.86110	8,503
12/07/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.01200	0.96600	0
12/07/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.09200	0.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.97200	0.92700	0
12/07/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.10200	0.11600	0
12/07/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.62600	0.58400	0
12/07/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.11800	0.13400	0
12/07/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.55600	0.51600	0
12/07/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.14800	0.16600	0
12/07/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.46000	0.42300	0
12/07/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.20200	0.22300	0
12/07/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.24100	0.20500	0
12/07/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.14000	0.16000	2,065
12/07/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.21200	0.17800	0
12/07/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.16100	0.18300	0
12/07/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.18500	0.15700	0
12/07/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.18400	0.21200	0
12/07/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.35000	0.31700	0
12/07/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.29200	0.31700	0
12/07/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.48300	0.44900	0
12/07/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.36300	0.38800	0
12/07/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.30500	0.27800	0
12/07/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.34700	0.37800	0
12/07/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.43400	0.40500	0
12/07/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.41400	0.44400	0
12/07/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.25200	0.22900	0
12/07/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.44400	0.47900	0
12/07/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.37700	0.35000	0
12/07/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.50700	0.53900	0
12/07/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.36000	0.33400	0
12/07/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.54000	0.57300	0
12/07/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.34300	0.31800	0
12/07/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.57300	0.60700	0
12/07/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.31300	0.29000	0
12/07/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.64300	0.67900	0
12/07/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.03000	0.02400	3,590
12/07/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.72900	0.77900	0
12/07/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.02000	0.01600	0
12/07/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.86900	0.92100	0
12/07/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.22800	0.20900	0
12/07/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.90800	0.94800	0
12/07/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.01600	0.01200	0
12/07/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.96500	1.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.32530	8.28940	0
12/07/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.16200	1.13300	0
12/07/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01400	0.01500	0
12/07/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.75000	0.72500	0
12/07/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02500	0.02700	0
12/07/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.70500	0.68100	0
12/07/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.03000	0.03300	0
12/07/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.66200	0.63800	0
12/07/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.03700	0.04000	0
12/07/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.57000	0.54400	0
12/07/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.01300	0.01400	0
12/07/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.52400	0.49800	0
12/07/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.01700	0.01800	0
12/07/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.51200	0.48700	0
12/07/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.11400	0.11900	0
12/07/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.47600	0.45100	0
12/07/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.12800	0.13300	0
12/07/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.26600	0.24500	0
12/07/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.05900	0.06500	0
12/07/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.22900	0.20900	0
12/07/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.07200	0.07900	0
12/07/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.34800	0.32400	0
12/07/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.20000	0.20600	0
12/07/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.47600	1.44400	0
12/07/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40100	0.40500	0
12/07/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.43800	1.40600	0
12/07/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.41300	0.41700	0
12/07/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.40800	1.37800	0
12/07/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.43300	0.43900	0
12/07/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.24700	0.22900	0
12/07/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.29900	0.31100	0
12/07/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.22800	0.21000	0
12/07/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.33000	0.34200	0
12/07/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.15800	0.14800	0
12/07/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.33300	0.35000	0
12/07/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.05500	0.04700	0
12/07/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.29800	0.31700	0
12/07/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.13900	0.12700	0
12/07/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.54100	0.55900	0
12/07/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01300	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.65600	0.68000	0
12/07/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01100	0.00900	0
12/07/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.70400	0.72900	0
12/07/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00900	0.00700	0
12/07/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.75200	0.77700	0
12/07/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00600	0.00500	0
12/07/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.84900	0.87500	0
12/07/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.24560	7.19760	0
12/07/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.57600	0.52900	0
12/07/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.01100	0.01200	0
12/07/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.51400	0.47300	0
12/07/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.06800	0.07500	0
12/07/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.47600	0.43500	0
12/07/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.08000	0.08700	0
12/07/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.43800	0.39900	0
12/07/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.09200	0.10100	0
12/07/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.24800	0.21700	0
12/07/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.20200	0.21900	0
12/07/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.22200	0.19700	0
12/07/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.22600	0.24900	0
12/07/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.20200	0.17800	0
12/07/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.25600	0.28000	0
12/07/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.16700	0.14700	0
12/07/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.32100	0.34900	0
12/07/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.15100	0.13300	0
12/07/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.35500	0.38500	0
12/07/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.03300	0.02400	0
12/07/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.41800	0.45700	0
12/07/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.11300	0.09900	0
12/07/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.46700	0.50100	0
12/07/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.10300	0.09000	0
12/07/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.50700	0.54200	0
12/07/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01500	0.01100	0
12/07/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.60000	0.64400	0
12/07/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.01200	0.00900	0
12/07/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.64700	0.69200	0
12/07/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.01000	0.00700	0
12/07/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.69500	0.74000	0
12/07/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00700	0.00500	0
12/07/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.79200	0.83800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.02610	0.03070	22,388
12/07/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.08740	0.08860	21,898
12/07/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.47100	8.39530	25
12/07/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.76800	0.69900	0
12/07/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.01800	0.02500	0
12/07/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.86800	0.80400	0
12/07/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.04700	0.05900	0
12/07/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.67700	0.61000	0
12/07/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.02700	0.03600	0
12/07/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.78500	0.72400	0
12/07/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.06400	0.07900	0
12/07/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.58900	0.52500	0
12/07/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.03900	0.05100	0
12/07/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.54700	0.48400	0
12/07/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.04700	0.06000	0
12/07/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.67000	0.61400	0
12/07/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.09900	0.11900	0
12/07/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.59900	0.54700	0
12/07/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.12800	0.15200	0
12/07/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.50200	0.45600	0
12/07/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.18100	0.21100	0
12/07/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.44400	0.40200	0
12/07/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.22300	0.25700	0
12/07/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.41700	0.37600	0
12/07/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.24600	0.28100	0
12/07/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.39100	0.35300	0
12/07/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.27000	0.30800	0
12/07/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.18500	0.15400	0
12/07/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.23500	0.28000	0
12/07/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.34300	0.31000	0
12/07/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.32200	0.36500	0
12/07/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.32300	0.29100	0
12/07/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.35200	0.39600	0
12/07/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.30300	0.27400	0
12/07/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.38200	0.42900	0
12/07/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.28500	0.25700	0
12/07/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.41400	0.46200	0
12/07/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.25200	0.22800	0
12/07/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.48100	0.53300	0
12/07/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.22300	0.20100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.55200	0.60600	0
12/07/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.06600	0.05400	0
12/07/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.56600	0.63000	0
12/07/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.19800	0.17800	0
12/07/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.62700	0.68300	0
12/07/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.18600	0.16800	0
12/07/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.66500	0.72300	0
12/07/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.04600	0.03800	0
12/07/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.69600	0.76400	0
12/07/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.04100	0.03300	0
12/07/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.74100	0.80900	0
12/07/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.03600	0.03000	0
12/07/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.78600	0.85600	0
12/07/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.14700	0.13200	0
12/07/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.82600	0.88700	0
12/07/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.13800	0.12500	0
12/07/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.86700	0.93000	0
12/07/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.02600	0.02100	0
12/07/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.92600	0.99700	0
12/07/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.11000	0.09900	0
12/07/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.03900	1.10400	0
12/07/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.10400	0.09400	0
12/07/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	1.08300	1.14900	0
12/07/2011	RAIN On 19-September-11			Foreign Exchange Future	13,985.50000	13,876.12000	0
12/07/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.09160	1.08500	0
12/07/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.06430	0.05940	0
12/07/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02270	0.02440	0
12/07/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03990	0.03620	0
12/07/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.04830	0.05120	0
12/07/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02480	0.02220	0
12/07/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.08320	0.08720	0
Futures Open Interest							577,987.00
Options Open Interest							208,399.00
Total							786,386.00