



# Currency Futures & Options Weekly Statistics

From: 15/08/2011 To: 18/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.43650	9.52750	0
15/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.44600	1.53900	0
15/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.39600	1.48900	0
15/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.34600	1.43900	0
15/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.39600	1.48800	0
15/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00600	0.00400	0
15/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.29700	1.38900	0
15/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00700	0.00500	0
15/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.24900	1.34000	0
15/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00900	0.00600	0
15/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	1.10300	1.19400	0
15/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.01300	0.01000	5,000
15/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.00700	1.09700	0
15/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.01700	0.01300	0
15/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.96100	1.04800	0
15/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.02100	0.01400	0
15/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.91600	1.00000	0
15/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.02600	0.01600	0
15/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.87200	0.95500	0
15/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.03200	0.02100	0
15/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.82900	0.91100	0
15/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.03900	0.02700	0
15/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.74600	0.82500	0
15/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.05600	0.04100	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.83800	0.91300	0
15/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.10400	0.08600	0
15/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.80100	0.87500	0
15/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.11700	0.09800	0
15/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.76600	0.83800	0
15/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.13200	0.11100	10,000
15/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.73200	0.80300	0
15/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.14800	0.12600	0
15/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.69900	0.76800	0
15/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.16500	0.14100	0
15/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.66700	0.73500	0
15/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.18300	0.15800	0
15/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.63600	0.70200	0
15/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.20200	0.17500	0
15/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.28300	0.35900	0
15/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.08700	0.07000	0
15/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.58500	0.65000	0
15/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.23700	0.20900	0
15/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.57700	0.64200	0
15/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.24300	0.21500	1,000
15/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.55800	0.62100	0
15/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.26000	0.23000	0
15/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.55000	0.61300	0
15/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.26600	0.23600	0
15/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.53100	0.59300	0
15/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.28300	0.25200	0
15/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.52400	0.58500	10,000
15/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.29000	0.25800	0
15/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.74200	0.80300	16,000
15/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.36600	0.33100	0
15/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.71700	0.77700	0
15/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.39100	0.35500	0
15/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.69300	0.75200	0
15/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.41700	0.38000	0
15/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.66900	0.72800	42,000
15/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.44300	0.40600	0
15/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.40700	0.46300	0
15/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.42300	0.38600	0
15/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.38900	0.44100	0
15/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.45500	0.41400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.37100	0.42200	0
15/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.48700	0.44500	0
15/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.22800	0.27300	1,500
15/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.48800	0.43900	0
15/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.33800	0.38600	0
15/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.55400	0.50900	0
15/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.20200	0.24300	0
15/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.56200	0.50900	0
15/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.64200	0.69500	0
15/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.66800	0.62400	0
15/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.62400	0.67700	0
15/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.70000	0.65600	0
15/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.60700	0.65800	0
15/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.73300	0.68700	0
15/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.27000	0.31000	0
15/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.73600	0.68300	0
15/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.25800	0.29700	0
15/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.77400	0.72000	0
15/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.24700	0.28500	0
15/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.81300	0.75800	0
15/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.23700	0.27300	0
15/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.85300	0.79600	0
15/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.45700	1.51700	200
15/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.88600	0.83400	0
15/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.21700	0.25100	0
15/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.93300	0.87400	0
15/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01300	0.02200	0
15/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.96700	0.88300	0
15/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.20000	0.23200	0
15/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	1.01600	0.95500	0
15/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.19200	0.22300	0
15/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.05800	0.99600	0
15/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.17700	0.20600	0
15/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.14300	1.07900	0
15/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.17100	0.19800	0
15/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.18700	1.12100	0
15/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.29300	1.34800	0
15/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.17200	1.11500	0
15/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.27600	1.33100	0
15/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.20500	1.14800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.26000	1.31500	0
15/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.23900	1.18200	0
15/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.75600	1.80800	0
15/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.47000	1.43100	0
15/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.73700	1.78900	0
15/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.50100	1.46200	0
15/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.71900	1.77100	0
15/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.53300	1.49400	0
15/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.65400	2.56100	0
15/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.24040	7.33360	31
15/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.46501	0.53163	0
15/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.17461	0.14803	0
15/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.43612	0.50124	0
15/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.19572	0.16764	0
15/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.40865	0.47227	0
15/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.21825	0.18867	0
15/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.19237	0.26095	0
15/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.14607	0.12195	0
15/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.16696	0.23245	0
15/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.17066	0.14345	0
15/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.14667	0.20612	50
15/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.20037	0.16712	0
15/08/2011	£ / R On 18-June-12			Foreign Exchange Future	12.14490	12.20820	0
15/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.39200	1.45900	0
15/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.03200	0.03600	0
15/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	1.07300	1.13800	0
15/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00600	0.00900	0
15/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.20400	1.27100	0
15/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.04400	0.04800	0
15/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.97600	1.04000	0
15/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00900	0.01100	0
15/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.88000	0.94400	0
15/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.01300	0.01500	630
15/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.22300	1.27900	0
15/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.12000	0.11300	0
15/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.78700	0.85100	0
15/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.02000	0.02200	1,200
15/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.14000	1.19600	0
15/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.13700	0.13000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.06600	1.11700	0
15/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.16300	0.15100	0
15/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.60700	0.67300	0
15/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.04000	0.04400	0
15/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.56400	0.63000	1,200
15/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.04700	0.05100	0
15/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.52200	0.58900	0
15/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.05500	0.06000	0
15/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.71400	0.77700	0
15/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.15400	0.15400	0
15/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.89300	0.94000	0
15/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.24000	0.22400	0
15/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.86100	0.90700	0
15/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.25800	0.24100	0
15/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.82900	0.87500	0
15/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.27600	0.25900	0
15/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.79900	0.84300	0
15/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.29600	0.27700	0
15/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.76900	0.81300	0
15/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.31600	0.29700	0
15/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.52400	0.58300	0
15/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.26400	0.26000	0
15/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.49600	0.55400	0
15/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.28600	0.28100	0
15/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.68500	0.72500	0
15/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.38200	0.35900	0
15/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.44300	0.49900	0
15/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.33300	0.32600	0
15/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.82900	0.85600	0
15/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.48400	0.44800	0
15/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.80300	0.83000	0
15/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.50800	0.47200	0
15/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.77800	0.80400	0
15/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.53300	0.49600	0
15/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.08500	0.12400	0
15/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.46800	0.44500	200
15/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.27100	0.31300	0
15/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.61100	0.59000	250
15/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.43000	0.45700	0
15/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.72700	0.69100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09450	0.09570	245
15/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02454	0.02574	0
15/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00004	0.00004	0
15/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01472	0.01590	0
15/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00022	0.00020	0
15/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00696	0.00794	0
15/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00246	0.00224	0
15/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40680	11.40560	0
15/08/2011	€ / R On 19-March-12			Foreign Exchange Future	10.56330	10.53620	8,503
15/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.60500	1.58400	0
15/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.04200	0.04800	0
15/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.55900	1.53900	0
15/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.04600	0.05300	0
15/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.17200	1.15400	0
15/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.03200	0.04200	0
15/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.07900	1.06300	0
15/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.03900	0.05100	0
15/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.94900	0.94000	0
15/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.05900	0.07800	0
15/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.73400	0.71300	0
15/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.01800	0.02500	2,065
15/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.68900	0.66900	0
15/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.02300	0.03100	0
15/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.64400	0.62600	0
15/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.02800	0.03800	0
15/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.79500	0.79000	0
15/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.10500	0.12800	0
15/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.93900	0.93200	0
15/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.17600	0.19600	0
15/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.72400	0.72200	0
15/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.13400	0.16000	0
15/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.87300	0.86800	0
15/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.21000	0.23200	0
15/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.62700	0.62700	0
15/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.18700	0.21500	0
15/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.78100	0.77800	0
15/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.26800	0.29200	0
15/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.75200	0.75000	0
15/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.28900	0.31400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.72500	0.72300	0
15/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.31200	0.33700	0
15/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.67200	0.67100	0
15/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.35900	0.38500	0
15/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.17600	0.18500	3,590
15/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.26000	0.29700	0
15/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.14000	0.15000	0
15/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.32400	0.36200	0
15/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.12500	0.13500	0
15/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.35900	0.39700	0
15/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.51300	0.51600	0
15/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.55000	0.58000	0
15/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.09900	0.10900	0
15/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.43300	0.47100	0
15/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.18270	7.27580	0
15/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.57400	0.65700	0
15/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.04100	0.03100	0
15/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.53400	0.61600	0
15/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.05100	0.04000	0
15/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.49600	0.57500	0
15/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.06300	0.04900	0
15/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.32900	0.39900	14,286
15/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.14600	0.12300	0
15/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.16100	0.20800	6,757
15/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.37800	0.33200	0
15/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.46100	8.45460	0
15/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.32300	1.31900	0
15/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01900	0.02100	0
15/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.89000	0.89000	0
15/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01700	0.02400	0
15/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.84400	0.84500	0
15/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02100	0.02900	0
15/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.79800	0.80000	0
15/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02500	0.03400	0
15/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.70700	0.69900	0
15/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00700	0.00800	0
15/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.65900	0.65200	0
15/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00900	0.01100	0
15/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.66300	0.66000	0
15/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.10900	0.11200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.62500	0.62300	0
15/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.12100	0.12500	0
15/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.38400	0.38000	0
15/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.03400	0.03900	0
15/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.34200	0.33900	0
15/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.04200	0.04800	0
15/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.48800	0.48700	0
15/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.18400	0.18900	0
15/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.57800	1.57500	0
15/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.36700	0.37000	0
15/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.53900	1.53600	0
15/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.37800	0.38100	0
15/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.50100	1.49800	0
15/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39000	0.39300	0
15/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.37000	0.36900	0
15/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.26600	0.27100	0
15/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.34400	0.34300	0
15/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.29000	0.29500	0
15/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.23200	0.23200	0
15/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.25900	0.26600	0
15/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.09500	0.09700	0
15/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.19500	0.20600	0
15/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.22800	0.22800	0
15/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.47400	0.48000	0
15/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.02200	0.02400	0
15/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.52200	0.53300	0
15/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01800	0.02000	0
15/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.56800	0.57900	0
15/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.01500	0.01600	0
15/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.61500	0.62500	0
15/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.01000	0.01200	0
15/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.71000	0.72100	0
15/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.33810	7.38340	0
15/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.66200	0.70600	0
15/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00500	0.00400	0
15/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.58800	0.63000	0
15/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.05000	0.04700	0
15/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.54800	0.58800	0
15/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.06000	0.05500	0
15/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.50800	0.54800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.07000	0.06500	0
15/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.30200	0.33800	0
15/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.16400	0.15500	0
15/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.27300	0.30900	0
15/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.18500	0.17600	0
15/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.24600	0.28100	0
15/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.20800	0.19800	0
15/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.20000	0.23000	0
15/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.26200	0.24700	0
15/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.18100	0.21000	0
15/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.29300	0.27700	0
15/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.03500	0.05100	0
15/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.32800	0.29900	0
15/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.13300	0.15700	0
15/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.39500	0.37400	0
15/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.12000	0.14200	0
15/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.43200	0.40900	0
15/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01500	0.02400	0
15/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.50800	0.47200	0
15/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.01300	0.02000	0
15/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.55600	0.51800	0
15/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.01000	0.01600	0
15/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.60300	0.56400	0
15/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00700	0.01100	0
15/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.70000	0.65900	0
15/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.01240	0.00930	22,388
15/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.22710	0.24820	21,898
15/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.29580	9.51610	100
15/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.55700	1.77400	0
15/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
15/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.66700	1.88400	0
15/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02100	0.01800	0
15/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.45700	1.67400	0
15/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
15/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.57100	1.78800	0
15/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02500	0.02200	0
15/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.35800	1.57500	0
15/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00300	0.00300	0
15/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.30800	1.52500	0
15/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.43000	1.64600	0
15/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.03400	0.03000	0
15/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.33700	1.55300	0
15/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.04100	0.03700	0
15/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.20000	1.41500	0
15/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.05400	0.04900	0
15/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	1.11100	1.32400	0
15/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.06500	0.05800	0
15/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	1.06700	1.28000	0
15/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.07100	0.06400	0
15/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	1.02700	1.23600	0
15/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.08100	0.07000	0
15/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.77900	0.98500	0
15/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.02400	0.01300	0
15/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.95100	1.14900	0
15/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.10500	0.08300	0
15/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.91400	1.10700	0
15/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.11800	0.09100	0
15/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.87800	1.06800	0
15/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.13200	0.10200	0
15/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.84300	1.03000	0
15/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.14700	0.11400	0
15/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.77600	0.95600	0
15/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.18000	0.14000	0
15/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.71400	0.88600	0
15/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.21800	0.17000	0
15/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.42300	0.60200	0
15/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.11800	0.08000	0
15/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.65600	0.82000	0
15/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.26000	0.20400	0
15/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.62800	0.78800	0
15/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.28200	0.22200	0
15/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.33000	0.49500	0
15/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.17500	0.12300	0
15/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.30300	0.46300	0
15/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.19800	0.14100	0
15/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.27700	0.43100	0
15/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.22200	0.15900	0
15/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.52800	0.67200	0
15/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.38200	0.30600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.50500	0.64500	0
15/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.40900	0.32900	0
15/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.21100	0.34700	0
15/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.30600	0.22500	0
15/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.42400	0.54600	0
15/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.52800	0.43000	0
15/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.40600	0.52400	0
15/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.56000	0.45800	0
15/08/2011	RAIN On 19-September-11			Foreign Exchange Future	14,723.45000	14,809.42000	0
15/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.13430	1.15020	0
15/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.09720	0.11070	0
15/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.01290	0.01050	0
15/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.06480	0.07630	0
15/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.03050	0.02610	0
15/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.04250	0.05180	0
15/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.05820	0.05160	0
16/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.45720	9.43650	0
16/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.46600	1.44600	0
16/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.41600	1.39600	0
16/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.36600	1.34600	0
16/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.41500	1.39600	0
16/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00500	0.00600	0
16/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.31700	1.29700	0
16/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00700	0.00700	0
16/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.26800	1.24900	0
16/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00800	0.00900	0
16/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	1.12200	1.10300	0
16/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.01200	0.01300	5,000
16/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.02600	1.00700	0
16/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.01600	0.01700	0
16/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.97900	0.96100	0
16/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.01900	0.02100	0
16/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.93400	0.91600	0
16/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.02400	0.02600	0
16/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.89000	0.87200	0
16/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.03000	0.03200	0
16/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.84600	0.82900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.03600	0.03900	0
16/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.76200	0.74600	0
16/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.05200	0.05600	560
16/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.85300	0.83800	0
16/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.09900	0.10400	0
16/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.81500	0.80100	0
16/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.11100	0.11700	0
16/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.78000	0.76600	0
16/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.12600	0.13200	10,000
16/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.74500	0.73200	0
16/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.14100	0.14800	0
16/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.71100	0.69900	0
16/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.15700	0.16500	0
16/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.67800	0.66700	0
16/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.17400	0.18300	0
16/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.64700	0.63600	0
16/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.19300	0.20200	0
16/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.29300	0.28300	0
16/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.07700	0.08700	0
16/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.59500	0.58500	0
16/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.22700	0.23700	0
16/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.58700	0.57700	0
16/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.23300	0.24300	1,000
16/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.56700	0.55800	0
16/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.24900	0.26000	0
16/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.55900	0.55000	0
16/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.25500	0.26600	0
16/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.53900	0.53100	0
16/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.27100	0.28300	0
16/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.53200	0.52400	10,000
16/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.27800	0.29000	0
16/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.75400	0.74200	16,000
16/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.35800	0.36600	0
16/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.72900	0.71700	0
16/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.38300	0.39100	0
16/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.70500	0.69300	0
16/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.40900	0.41700	0
16/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.68100	0.66900	42,000
16/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.43500	0.44300	0
16/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.41300	0.40700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.40900	0.42300	0
16/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.39400	0.38900	0
16/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.44000	0.45500	0
16/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.37600	0.37100	0
16/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.47200	0.48700	0
16/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.23200	0.22800	1,500
16/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.47200	0.48800	0
16/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.34200	0.33800	0
16/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.53800	0.55400	0
16/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.20500	0.20200	0
16/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.54500	0.56200	0
16/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.65200	0.64200	0
16/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.65800	0.66800	0
16/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.63400	0.62400	0
16/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.69000	0.70000	0
16/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.61600	0.60700	0
16/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.72200	0.73300	0
16/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.27300	0.27000	0
16/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.71900	0.73600	0
16/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.26100	0.25800	0
16/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.75700	0.77400	0
16/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.25000	0.24700	0
16/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.79600	0.81300	0
16/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.23900	0.23700	0
16/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.83500	0.85300	0
16/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.46800	1.45700	200
16/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.87700	0.88600	0
16/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.22000	0.21700	0
16/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.91600	0.93300	0
16/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01300	0.01300	0
16/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.94700	0.96700	0
16/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.20200	0.20000	0
16/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.99800	1.01600	0
16/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.19400	0.19200	0
16/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.04000	1.05800	0
16/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.17900	0.17700	0
16/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.12500	1.14300	0
16/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.17200	0.17100	0
16/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.16800	1.18700	0
16/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.30100	1.29300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.16000	1.17200	0
16/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.28400	1.27600	0
16/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.19300	1.20500	0
16/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.26800	1.26000	0
16/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.22700	1.23900	0
16/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.76600	1.75600	0
16/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.45900	1.47000	0
16/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.74800	1.73700	0
16/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.49100	1.50100	0
16/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.72900	1.71900	0
16/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.52200	1.53300	0
16/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.63400	2.65400	0
16/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.26030	7.24040	31
16/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.47558	0.46501	0
16/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.16528	0.17461	0
16/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.44590	0.43612	0
16/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.18560	0.19572	0
16/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.41762	0.40865	0
16/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.20732	0.21825	0
16/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.19864	0.19237	0
16/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.13284	0.14607	0
16/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.17188	0.16696	0
16/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.15608	0.17066	0
16/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.15072	0.14667	50
16/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.18492	0.20037	0
16/08/2011	£ / R On 18-June-12			Foreign Exchange Future	12.18970	12.14490	0
16/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.44100	1.39200	0
16/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.03400	0.03200	0
16/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	1.12000	1.07300	0
16/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00600	0.00600	0
16/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.25200	1.20400	0
16/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.04500	0.04400	0
16/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	1.02200	0.97600	0
16/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00800	0.00900	0
16/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.92600	0.88000	0
16/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.01200	0.01300	630
16/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.26300	1.22300	0
16/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.11500	0.12000	0
16/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.83100	0.78700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.01700	0.02000	1,200
16/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.17900	1.14000	0
16/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.13100	0.13700	0
16/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.10400	1.06600	0
16/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.15600	0.16300	0
16/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.64800	0.60700	0
16/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.03400	0.04000	0
16/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.60400	0.56400	1,200
16/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.04000	0.04700	0
16/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.56100	0.52200	0
16/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.04700	0.05500	0
16/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.75500	0.71400	0
16/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.14800	0.15400	0
16/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.92700	0.89300	0
16/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.22900	0.24000	0
16/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.89400	0.86100	0
16/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.24600	0.25800	0
16/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.86200	0.82900	0
16/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.26400	0.27600	0
16/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.83100	0.79900	0
16/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.28300	0.29600	0
16/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.80000	0.76900	0
16/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.30200	0.31600	0
16/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.56100	0.52400	0
16/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.25400	0.26400	0
16/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.53200	0.49600	0
16/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.27500	0.28600	0
16/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.71300	0.68500	0
16/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.36500	0.38200	0
16/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.47700	0.44300	0
16/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.32000	0.33300	0
16/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.84600	0.82900	0
16/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.45600	0.48400	0
16/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.82000	0.80300	0
16/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.48000	0.50800	0
16/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.79400	0.77800	0
16/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.50400	0.53300	0
16/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.09300	0.08500	0
16/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.42900	0.46800	200
16/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.29400	0.27100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.58700	0.61100	250
16/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.44800	0.43000	0
16/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.70000	0.72700	0
16/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09470	0.09450	245
16/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02473	0.02454	0
16/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00003	0.00004	0
16/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01490	0.01472	0
16/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00020	0.00022	0
16/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00702	0.00696	0
16/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00232	0.00246	0
16/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40660	11.40680	0
16/08/2011	€ / R On 19-March-12			Foreign Exchange Future	10.56030	10.56330	8,000
16/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.60200	1.60500	0
16/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.04200	0.04200	0
16/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.55600	1.55900	0
16/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.04600	0.04600	0
16/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.17000	1.17200	0
16/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.03200	0.03200	0
16/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.07700	1.07900	0
16/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.03900	0.03900	0
16/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.94600	0.94900	0
16/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.05800	0.05900	0
16/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.73200	0.73400	0
16/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.01800	0.01800	2,065
16/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.68600	0.68900	0
16/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.02200	0.02300	0
16/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.64200	0.64400	0
16/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.02800	0.02800	0
16/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.79000	0.79500	0
16/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.10200	0.10500	0
16/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.93200	0.93900	0
16/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.17200	0.17600	0
16/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.71900	0.72400	0
16/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.13100	0.13400	0
16/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.86600	0.87300	0
16/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.20600	0.21000	0
16/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.62000	0.62700	0
16/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.18200	0.18700	0
16/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.77300	0.78100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.26300	0.26800	0
16/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.74400	0.75200	0
16/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.28400	0.28900	0
16/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.71600	0.72500	0
16/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.30600	0.31200	0
16/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.66300	0.67200	0
16/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.35300	0.35900	0
16/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.17000	0.17600	3,590
16/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.25600	0.26000	0
16/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.13500	0.14000	0
16/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.32100	0.32400	0
16/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.12000	0.12500	0
16/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.35600	0.35900	0
16/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.50300	0.51300	0
16/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.54300	0.55000	0
16/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.09400	0.09900	0
16/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.43000	0.43300	0
16/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.20250	7.18270	0
16/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.59200	0.57400	0
16/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.04000	0.04100	0
16/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.55100	0.53400	0
16/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.04900	0.05100	0
16/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.51200	0.49600	0
16/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.06000	0.06300	0
16/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.34100	0.32900	14,286
16/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.13900	0.14600	0
16/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.16600	0.16100	6,757
16/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.36400	0.37800	0
16/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.49670	8.46100	0
16/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.35700	1.32300	0
16/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01900	0.01900	0
16/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.92600	0.89000	0
16/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01900	0.01700	0
16/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.88100	0.84400	0
16/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02400	0.02100	0
16/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.83500	0.79800	0
16/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02800	0.02500	0
16/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.74100	0.70700	0
16/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00600	0.00700	0
16/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.69200	0.65900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00700	0.00900	0
16/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.69100	0.66300	0
16/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.10300	0.10900	0
16/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.65300	0.62500	0
16/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.11500	0.12100	0
16/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.41500	0.38400	0
16/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.03000	0.03400	0
16/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.37200	0.34200	0
16/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.03700	0.04200	0
16/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.51300	0.48800	0
16/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.17500	0.18400	0
16/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.60600	1.57800	0
16/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35900	0.36700	0
16/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.56700	1.53900	0
16/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.37000	0.37800	0
16/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.52900	1.50100	0
16/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.38200	0.39000	0
16/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.39200	0.37000	0
16/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.25400	0.26600	0
16/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.36400	0.34400	0
16/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.27600	0.29000	0
16/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.24900	0.23200	0
16/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.24200	0.25900	0
16/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.10800	0.09500	0
16/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.17300	0.19500	0
16/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.24300	0.22800	0
16/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.45500	0.47400	0
16/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.02600	0.02200	0
16/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.49100	0.52200	0
16/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.02100	0.01800	0
16/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.53600	0.56800	0
16/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.01800	0.01500	0
16/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.58300	0.61500	0
16/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.01200	0.01000	0
16/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.67700	0.71000	0
16/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.37980	7.33810	0
16/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.70100	0.66200	0
16/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00300	0.00500	0
16/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.61900	0.58800	0
16/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.03900	0.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.57700	0.54800	0
16/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.04700	0.06000	0
16/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.53700	0.50800	0
16/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.05700	0.07000	0
16/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.32400	0.30200	0
16/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.14400	0.16400	0
16/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.29400	0.27300	0
16/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.16400	0.18500	0
16/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.26600	0.24600	0
16/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.18600	0.20800	0
16/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.21500	0.20000	0
16/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.23500	0.26200	0
16/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.19500	0.18100	0
16/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.26500	0.29300	0
16/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.03900	0.03500	0
16/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.29100	0.32800	0
16/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.14500	0.13300	0
16/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.36500	0.39500	0
16/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.13200	0.12000	0
16/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.40200	0.43200	0
16/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01600	0.01500	0
16/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.46800	0.50800	0
16/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.01300	0.01300	0
16/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.51500	0.55600	0
16/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.01000	0.01000	0
16/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.56200	0.60300	0
16/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00700	0.00700	0
16/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.65900	0.70000	0
16/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.01070	0.01240	22,388
16/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.23240	0.22710	21,898
16/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.20910	9.29580	100
16/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.47000	1.55700	0
16/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
16/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.58200	1.66700	0
16/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02300	0.02100	0
16/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.37000	1.45700	0
16/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
16/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.48700	1.57100	0
16/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02800	0.02500	0
16/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.27100	1.35800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00300	0.00300	0
16/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.22100	1.30800	0
16/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00300	0.00300	0
16/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.34600	1.43000	0
16/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.03700	0.03400	0
16/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.25400	1.33700	0
16/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.04500	0.04100	0
16/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.11700	1.20000	0
16/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.05800	0.05400	0
16/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	1.03200	1.11100	0
16/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.07300	0.06500	0
16/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.99300	1.06700	0
16/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.08400	0.07100	0
16/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.95400	1.02700	0
16/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.09500	0.08100	0
16/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.70000	0.77900	0
16/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.03200	0.02400	0
16/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.88000	0.95100	0
16/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.12100	0.10500	0
16/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.84400	0.91400	0
16/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.13500	0.11800	0
16/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.81000	0.87800	0
16/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.15100	0.13200	0
16/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.77700	0.84300	0
16/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.16800	0.14700	0
16/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.71300	0.77600	0
16/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.20400	0.18000	0
16/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.65400	0.71400	0
16/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.24500	0.21800	0
16/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.36300	0.42300	0
16/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.14500	0.11800	0
16/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.59900	0.65600	0
16/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.29000	0.26000	0
16/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.57300	0.62800	0
16/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.31400	0.28200	0
16/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.27900	0.33000	0
16/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.21100	0.17500	0
16/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.25400	0.30300	0
16/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.23600	0.19800	0
16/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.23100	0.27700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.26300	0.22200	0
16/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.47900	0.52800	0
16/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.42000	0.38200	0
16/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.45800	0.50500	0
16/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.44900	0.40900	0
16/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.17400	0.21100	0
16/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.35600	0.30600	0
16/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.38300	0.42400	0
16/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.57400	0.52800	0
16/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.36600	0.40600	0
16/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.60700	0.56000	0
16/08/2011	RAIN On 19-September-11			Foreign Exchange Future	14,749.67000	14,723.45000	0
16/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.13860	1.13430	0
16/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.10050	0.09720	0
16/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.01190	0.01290	0
16/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.06710	0.06480	0
16/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.02850	0.03050	0
16/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.04400	0.04250	0
16/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.05540	0.05820	0
17/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.39920	9.45720	0
17/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.40700	1.46600	0
17/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
17/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.35700	1.41600	0
17/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
17/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.30700	1.36600	0
17/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
17/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.35500	1.41500	0
17/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00500	0.00500	0
17/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.25700	1.31700	0
17/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00700	0.00700	0
17/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.20800	1.26800	0
17/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00800	0.00800	0
17/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	1.06300	1.12200	0
17/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.01300	0.01200	5,000
17/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.96800	1.02600	0
17/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.01800	0.01600	0
17/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.92300	0.97900	0
17/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.02300	0.01900	0
17/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.87800	0.93400	0
17/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.02800	0.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.83400	0.89000	0
17/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.03400	0.03000	0
17/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.79200	0.84600	0
17/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.04200	0.03600	0
17/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.70900	0.76200	0
17/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.05900	0.05200	560
17/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.80300	0.85300	0
17/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.11100	0.09900	0
17/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.76700	0.81500	0
17/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.12500	0.11100	0
17/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.73200	0.78000	0
17/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.14000	0.12600	10,000
17/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.69800	0.74500	0
17/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.15600	0.14100	0
17/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.66600	0.71100	0
17/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.17400	0.15700	0
17/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.63400	0.67800	0
17/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.19200	0.17400	0
17/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.60300	0.64700	0
17/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.21100	0.19300	0
17/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.24100	0.29300	0
17/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.08400	0.07700	0
17/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.55400	0.59500	0
17/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.24800	0.22700	0
17/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.54600	0.58700	0
17/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.25400	0.23300	1,000
17/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.52600	0.56700	0
17/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.27000	0.24900	0
17/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.51900	0.55900	0
17/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.27700	0.25500	0
17/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.50000	0.53900	0
17/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.29400	0.27100	0
17/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.49300	0.53200	10,000
17/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.30100	0.27800	0
17/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.71400	0.75400	16,000
17/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.38400	0.35800	0
17/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.68900	0.72900	0
17/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.40900	0.38300	0
17/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.66600	0.70500	0
17/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.43600	0.40900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.64300	0.68100	42,000
17/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.46300	0.43500	0
17/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.38000	0.41300	0
17/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.43800	0.40900	0
17/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.36200	0.39400	0
17/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.47000	0.44000	0
17/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.34500	0.37600	0
17/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.50300	0.47200	0
17/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.20200	0.23200	1,500
17/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.50200	0.47200	0
17/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.31400	0.34200	0
17/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.57200	0.53800	0
17/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.17800	0.20500	0
17/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.57800	0.54500	0
17/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.61500	0.65200	0
17/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.68700	0.65800	0
17/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.59800	0.63400	0
17/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.72000	0.69000	0
17/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.58100	0.61600	0
17/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.75300	0.72200	0
17/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.24900	0.27300	0
17/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.75700	0.71900	0
17/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.23800	0.26100	0
17/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.79600	0.75700	0
17/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.22700	0.25000	0
17/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.83500	0.79600	0
17/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.21700	0.23900	0
17/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.87500	0.83500	0
17/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.42000	1.46800	200
17/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.88700	0.87700	0
17/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.19900	0.22000	0
17/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.95700	0.91600	0
17/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.00800	0.01300	0
17/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.00100	0.94700	0
17/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.18300	0.20200	0
17/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	1.04100	0.99800	0
17/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.17500	0.19400	0
17/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.08300	1.04000	0
17/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.16200	0.17900	0
17/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.17000	1.12500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.15500	0.17200	0
17/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.21300	1.16800	0
17/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.25600	1.30100	0
17/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.17300	1.16000	0
17/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.24000	1.28400	0
17/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.20700	1.19300	0
17/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.22400	1.26800	0
17/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.24100	1.22700	0
17/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.71500	1.76600	0
17/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.46600	1.45900	0
17/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.69700	1.74800	0
17/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.49800	1.49100	0
17/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.67900	1.72900	0
17/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.53000	1.52200	0
17/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
17/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.69300	2.63400	0
17/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.19980	7.26030	31
17/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.42981	0.47558	0
17/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.18001	0.16528	0
17/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.40118	0.44590	0
17/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.20138	0.18560	0
17/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.37397	0.41762	0
17/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.22417	0.20732	0
17/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.15233	0.19864	0
17/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.14563	0.13284	0
17/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.13168	0.17188	0
17/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.17498	0.15608	0
17/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.11354	0.15072	50
17/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.20684	0.18492	0
17/08/2011	£ / R On 18-June-12			Foreign Exchange Future	12.19510	12.18970	0
17/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.45100	1.44100	0
17/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.03700	0.03400	0
17/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	1.12700	1.12000	0
17/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00600	0.00600	0
17/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.26400	1.25200	0
17/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.05000	0.04500	0
17/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	1.02900	1.02200	0
17/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00800	0.00800	0
17/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.93200	0.92600	0
17/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.01100	0.01200	630



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.27800	1.26300	0
17/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.12300	0.11500	0
17/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.83700	0.83100	0
17/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.01600	0.01700	1,200
17/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.19600	1.17900	0
17/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.14100	0.13100	0
17/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.11900	1.10400	0
17/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.16400	0.15600	0
17/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.65500	0.64800	0
17/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.03400	0.03400	0
17/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.61200	0.60400	1,200
17/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.04100	0.04000	0
17/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.56900	0.56100	0
17/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.04800	0.04700	0
17/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.77300	0.75500	0
17/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.15900	0.14800	0
17/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.94400	0.92700	0
17/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.23900	0.22900	0
17/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.91200	0.89400	0
17/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.25700	0.24600	0
17/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.88000	0.86200	0
17/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.27500	0.26400	0
17/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.84900	0.83100	0
17/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.29400	0.28300	0
17/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.81900	0.80000	0
17/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.31400	0.30200	0
17/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.58000	0.56100	0
17/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.26600	0.25400	0
17/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.55100	0.53200	0
17/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.28700	0.27500	0
17/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.73300	0.71300	0
17/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.37800	0.36500	0
17/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.49700	0.47700	0
17/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.33300	0.32000	0
17/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.86500	0.84600	0
17/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.47000	0.45600	0
17/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.83900	0.82000	0
17/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.49400	0.48000	0
17/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.81300	0.79400	0
17/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.51800	0.50400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.09900	0.09300	0
17/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.42800	0.42900	200
17/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.31200	0.29400	0
17/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.59800	0.58700	150
17/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.46700	0.44800	0
17/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.71200	0.70000	0
17/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09420	0.09470	245
17/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02423	0.02473	0
17/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
17/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01442	0.01490	0
17/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00022	0.00020	0
17/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00661	0.00702	0
17/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00241	0.00232	0
17/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40720	11.40660	0
17/08/2011	€ / R On 19-March-12			Foreign Exchange Future	10.51050	10.56030	8,000
17/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.55500	1.60200	0
17/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.04500	0.04200	0
17/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.50900	1.55600	0
17/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.04900	0.04600	0
17/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.12300	1.17000	0
17/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.03400	0.03200	0
17/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.03100	1.07700	0
17/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.04200	0.03900	0
17/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.90500	0.94600	0
17/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.06600	0.05800	0
17/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.68500	0.73200	0
17/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.01900	0.01800	2,065
17/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.63900	0.68600	0
17/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.02300	0.02200	0
17/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.59500	0.64200	0
17/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.02900	0.02800	0
17/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.75100	0.79000	0
17/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.11200	0.10200	0
17/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.89600	0.93200	0
17/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.18600	0.17200	0
17/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.68000	0.71900	0
17/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.14100	0.13100	0
17/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.83100	0.86600	0
17/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.22100	0.20600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.58300	0.62000	0
17/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.19400	0.18200	0
17/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.73900	0.77300	0
17/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.27900	0.26300	0
17/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.71000	0.74400	0
17/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.30000	0.28400	0
17/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.68300	0.71600	0
17/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.32300	0.30600	0
17/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.63000	0.66300	0
17/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.37000	0.35300	0
17/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.13900	0.17000	3,590
17/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.27300	0.25600	0
17/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.10800	0.13500	0
17/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.34200	0.32100	0
17/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.09500	0.12000	0
17/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.37900	0.35600	0
17/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.47300	0.50300	0
17/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.56300	0.54300	0
17/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.07300	0.09400	0
17/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.45700	0.43000	0
17/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.14300	7.20250	0
17/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.53600	0.59200	0
17/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.04300	0.04000	0
17/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.49600	0.55100	0
17/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.05300	0.04900	0
17/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.45800	0.51200	0
17/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.06500	0.06000	0
17/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.29300	0.34100	14,286
17/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.15000	0.13900	0
17/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.13400	0.16600	6,757
17/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.39100	0.36400	0
17/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.51570	8.49670	0
17/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.36100	1.35700	0
17/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.02100	0.01900	0
17/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.92500	0.92600	0
17/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01400	0.01900	0
17/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.87800	0.88100	0
17/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.01700	0.02400	0
17/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.83200	0.83500	0
17/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02100	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.74600	0.74100	0
17/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00600	0.00600	0
17/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.69800	0.69200	0
17/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00800	0.00700	0
17/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.69600	0.69100	0
17/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.10600	0.10300	0
17/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.65900	0.65300	0
17/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.11900	0.11500	0
17/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.42000	0.41500	0
17/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.03000	0.03000	0
17/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.37700	0.37200	0
17/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.03700	0.03700	0
17/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.52000	0.51300	0
17/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.18000	0.17500	0
17/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.62200	1.60600	0
17/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35600	0.35900	0
17/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.58300	1.56700	0
17/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.36700	0.37000	0
17/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.54500	1.52900	0
17/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37900	0.38200	0
17/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.39900	0.39200	0
17/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.25900	0.25400	0
17/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.37200	0.36400	0
17/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.28200	0.27600	0
17/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.25000	0.24900	0
17/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.23900	0.24200	0
17/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.11100	0.10800	0
17/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.17100	0.17300	0
17/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.24800	0.24300	0
17/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.45800	0.45500	0
17/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.02600	0.02600	0
17/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.48600	0.49100	0
17/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.02200	0.02100	0
17/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.53200	0.53600	0
17/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.01800	0.01800	0
17/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.57800	0.58300	0
17/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.01200	0.01200	0
17/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.67200	0.67700	0
17/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.33080	7.37980	0
17/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.65300	0.70100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00300	0.00300	0
17/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.57500	0.61900	0
17/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.04400	0.03900	0
17/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.53400	0.57700	0
17/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.05300	0.04700	0
17/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.49400	0.53700	0
17/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.06300	0.05700	0
17/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.28400	0.32400	0
17/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.15300	0.14400	0
17/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.25500	0.29400	0
17/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.17400	0.16400	0
17/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.22800	0.26600	0
17/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.19700	0.18600	0
17/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.18700	0.21500	0
17/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.25600	0.23500	0
17/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.16900	0.19500	0
17/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.28800	0.26500	0
17/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.02600	0.03900	0
17/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.32600	0.29100	0
17/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.12400	0.14500	0
17/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.39300	0.36500	0
17/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.11200	0.13200	0
17/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.43100	0.40200	0
17/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01000	0.01600	0
17/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.51000	0.46800	0
17/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00800	0.01300	0
17/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.55800	0.51500	0
17/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00600	0.01000	0
17/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.60600	0.56200	0
17/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00400	0.00700	0
17/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.70400	0.65900	0
17/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.01210	0.01070	22,388
17/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.21810	0.23240	21,898
17/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.13680	9.20910	100
17/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.38300	1.47000	0
17/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00100	0.00200	0
17/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.51200	1.58200	0
17/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02500	0.02300	0
17/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.28400	1.37000	0
17/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.41700	1.48700	0
17/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.03000	0.02800	0
17/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.18500	1.27100	0
17/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00300	0.00300	0
17/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.13500	1.22100	0
17/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00300	0.00300	0
17/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.27800	1.34600	0
17/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.04100	0.03700	0
17/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.18600	1.25400	0
17/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.04900	0.04500	0
17/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.05200	1.11700	0
17/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.06500	0.05800	0
17/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.97200	1.03200	0
17/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.08500	0.07300	0
17/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.93400	0.99300	0
17/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.09700	0.08400	0
17/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.89600	0.95400	0
17/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.10900	0.09500	0
17/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.62000	0.70000	0
17/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.03800	0.03200	0
17/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.82500	0.88000	0
17/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.13800	0.12100	0
17/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.79000	0.84400	0
17/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.15300	0.13500	0
17/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.75700	0.81000	0
17/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.17000	0.15100	0
17/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.72500	0.77700	0
17/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.18800	0.16800	0
17/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.66400	0.71300	0
17/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.22700	0.20400	0
17/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.60800	0.65400	0
17/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.27100	0.24500	0
17/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.29600	0.36300	0
17/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.16400	0.14500	0
17/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.55500	0.59900	0
17/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.31800	0.29000	0
17/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.53100	0.57300	0
17/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.34400	0.31400	0
17/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.21800	0.27900	0
17/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.23600	0.21100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.19700	0.25400	0
17/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.26500	0.23600	0
17/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.17800	0.23100	0
17/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.29600	0.26300	0
17/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.44200	0.47900	0
17/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.45500	0.42000	0
17/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.42200	0.45800	0
17/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.48500	0.44900	0
17/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.12900	0.17400	0
17/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.39700	0.35600	0
17/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.35100	0.38300	0
17/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.61400	0.57400	0
17/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.33600	0.36600	0
17/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.64900	0.60700	0
17/08/2011	RAIN On 19-September-11			Foreign Exchange Future	14,661.63000	14,749.67000	0
17/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.12790	1.13860	0
17/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.09140	0.10050	0
17/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.01350	0.01190	0
17/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.05950	0.06710	0
17/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.03160	0.02850	0
17/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.03800	0.04400	0
17/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.06010	0.05540	0
18/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.53600	9.39920	0
18/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.54100	1.40700	0
18/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.49100	1.35700	0
18/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.44100	1.30700	0
18/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.49000	1.35500	0
18/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00400	0.00500	0
18/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.39100	1.25700	0
18/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00500	0.00700	0
18/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.34200	1.20800	0
18/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00600	0.00800	0
18/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	1.19600	1.06300	0
18/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.01000	0.01300	5,000
18/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.10000	0.96800	0
18/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.01400	0.01800	0
18/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.05300	0.92300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.01700	0.02300	0
18/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	1.00500	0.87800	0
18/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.01900	0.02800	0
18/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.95900	0.83400	0
18/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.02300	0.03400	0
18/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.91200	0.79200	0
18/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.02600	0.04200	0
18/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.82100	0.70900	0
18/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.03500	0.05900	560
18/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.91000	0.80300	0
18/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.08100	0.11100	0
18/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.86900	0.76700	0
18/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.09000	0.12500	0
18/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.83000	0.73200	0
18/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.10100	0.14000	10,000
18/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.79300	0.69800	0
18/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.11400	0.15600	0
18/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.75700	0.66600	0
18/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.12800	0.17400	0
18/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.72200	0.63400	0
18/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.14300	0.19200	0
18/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.68700	0.60300	0
18/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.15800	0.21100	0
18/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.33000	0.24100	0
18/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.03900	0.08400	0
18/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.63100	0.55400	0
18/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.18800	0.24800	0
18/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.62200	0.54600	0
18/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.19300	0.25400	1,000
18/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.60000	0.52600	0
18/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.20700	0.27000	0
18/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.59100	0.51900	0
18/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.21200	0.27700	0
18/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.57200	0.50000	0
18/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.22900	0.29400	0
18/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.56400	0.49300	10,000
18/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.23500	0.30100	0
18/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.79000	0.71400	16,000
18/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.32000	0.38400	0
18/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.76200	0.68900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.34200	0.40900	0
18/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.73800	0.66600	0
18/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.36800	0.43600	0
18/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.71400	0.64300	42,000
18/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.39400	0.46300	0
18/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.44600	0.38000	0
18/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.36700	0.43800	0
18/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.42600	0.36200	0
18/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.39700	0.47000	0
18/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.40600	0.34500	0
18/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.42700	0.50300	0
18/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.25100	0.20200	4,000
18/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.41500	0.50200	0
18/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.37000	0.31400	0
18/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.49100	0.57200	0
18/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.22100	0.17800	0
18/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.48500	0.57800	0
18/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.68400	0.61500	0
18/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.61600	0.68700	0
18/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.66600	0.59800	0
18/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.64800	0.72000	0
18/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.64700	0.58100	0
18/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.67900	0.75300	0
18/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.29400	0.24900	0
18/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.66500	0.75700	0
18/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.28100	0.23800	0
18/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.70200	0.79600	0
18/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.26900	0.22700	0
18/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.74000	0.83500	0
18/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.25700	0.21700	0
18/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.77800	0.87500	0
18/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.51200	1.42000	200
18/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.84200	0.88700	0
18/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.23600	0.19900	0
18/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.85700	0.95700	0
18/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01700	0.00800	0
18/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	0.87600	1.00100	0
18/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.21700	0.18300	0
18/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.93800	1.04100	0
18/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.20800	0.17500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.97900	1.08300	0
18/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.19200	0.16200	0
18/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.06300	1.17000	0
18/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.18400	0.15500	0
18/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.10500	1.21300	0
18/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.33800	1.25600	0
18/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.11800	1.17300	0
18/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.31900	1.24000	0
18/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.14900	1.20700	0
18/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.30000	1.22400	0
18/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.18000	1.24100	0
18/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.79600	1.71500	0
18/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41000	1.46600	0
18/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.77700	1.69700	0
18/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44100	1.49800	0
18/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.75900	1.67900	0
18/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.47300	1.53000	0
18/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.55900	2.69300	0
18/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.33620	7.19980	31
18/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.50920	0.42981	0
18/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.12300	0.18001	0
18/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.47818	0.40118	0
18/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.14198	0.20138	0
18/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.44875	0.37397	0
18/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.16255	0.22417	0
18/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.22837	0.15233	0
18/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.08727	0.14563	0
18/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.20019	0.13168	0
18/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.10909	0.17498	0
18/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.17480	0.11354	50
18/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.13370	0.20684	0
18/08/2011	£ / R On 18-June-12			Foreign Exchange Future	12.35470	12.19510	0
18/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.59900	1.45100	0
18/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.03000	0.03700	0
18/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	1.27900	1.12700	0
18/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00500	0.00600	0
18/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.40800	1.26400	0
18/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.03900	0.05000	0
18/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	1.18000	1.02900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00600	0.00800	0
18/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	1.08200	0.93200	0
18/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.00800	0.01100	630
18/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.41600	1.27800	0
18/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.10500	0.12300	0
18/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.98400	0.83700	0
18/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.01000	0.01600	1,200
18/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.33000	1.19600	0
18/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.11900	0.14100	0
18/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.25000	1.11900	0
18/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.13900	0.16400	0
18/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.78900	0.65500	0
18/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.01500	0.03400	0
18/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.74100	0.61200	1,200
18/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.01700	0.04100	0
18/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.69400	0.56900	0
18/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.02000	0.04800	0
18/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.89300	0.77300	0
18/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.12400	0.15900	0
18/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.06000	0.94400	0
18/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.19900	0.23900	0
18/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.02400	0.91200	0
18/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.21300	0.25700	0
18/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.98900	0.88000	0
18/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.22800	0.27500	0
18/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.95400	0.84900	0
18/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.24300	0.29400	0
18/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.92000	0.81900	0
18/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.25900	0.31400	0
18/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.68300	0.58000	0
18/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.21400	0.26600	0
18/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.65200	0.55100	0
18/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.23300	0.28700	0
18/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.82800	0.73300	0
18/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.31700	0.37800	0
18/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.59300	0.49700	0
18/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.27400	0.33300	0
18/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.95500	0.86500	0
18/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.40000	0.47000	0
18/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.92600	0.83900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.42100	0.49400	0
18/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.89900	0.81300	0
18/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.44400	0.51800	0
18/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.14100	0.09900	0
18/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.31700	0.42800	200
18/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.38000	0.31200	0
18/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.51100	0.59800	150
18/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.53800	0.46700	0
18/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.62700	0.71200	0
18/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09600	0.09420	200
18/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02603	0.02423	0
18/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
18/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01614	0.01442	0
18/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00014	0.00022	0
18/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00780	0.00661	0
18/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00180	0.00241	0
18/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40540	11.40720	0
18/08/2011	€ / R On 19-March-12			Foreign Exchange Future	10.61020	10.51050	8,103
18/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.65100	1.55500	0
18/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.04100	0.04500	0
18/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.60500	1.50900	0
18/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.04500	0.04900	0
18/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.21300	1.12300	0
18/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.02700	0.03400	0
18/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.11800	1.03100	0
18/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.03200	0.04200	0
18/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.98400	0.90500	0
18/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.04800	0.06600	0
18/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.76700	0.68500	0
18/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.00500	0.01900	2,065
18/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.71700	0.63900	0
18/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.00500	0.02300	0
18/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.66800	0.59500	0
18/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.00600	0.02900	0
18/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.82000	0.75100	0
18/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.08400	0.11200	0
18/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.96500	0.89600	0
18/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.15500	0.18600	0
18/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.74300	0.68000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.10700	0.14100	0
18/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.89300	0.83100	0
18/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.18300	0.22100	0
18/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.63700	0.58300	0
18/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.15100	0.19400	0
18/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.79200	0.73900	0
18/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.23200	0.27900	0
18/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.76200	0.71000	0
18/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.25200	0.30000	0
18/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.73300	0.68300	0
18/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.27300	0.32300	0
18/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.67800	0.63000	0
18/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.31800	0.37000	0
18/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.16500	0.13900	3,590
18/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.20300	0.27300	0
18/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.12900	0.10800	0
18/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.26700	0.34200	0
18/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.11300	0.09500	0
18/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.30100	0.37900	0
18/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.51400	0.47300	0
18/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.50400	0.56300	0
18/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.08800	0.07300	0
18/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.37600	0.45700	0
18/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.27850	7.14300	0
18/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.64900	0.53600	0
18/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.02100	0.04300	0
18/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.60500	0.49600	0
18/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.02700	0.05300	0
18/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.56200	0.45800	0
18/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.03400	0.06500	0
18/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.37300	0.29300	14,286
18/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.09500	0.15000	0
18/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.18000	0.13400	6,757
18/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.30200	0.39100	0
18/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.50560	8.51570	0
18/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.36900	1.36100	0
18/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01700	0.02100	0
18/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.93900	0.92500	0
18/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01800	0.01400	0
18/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.89300	0.87800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02200	0.01700	0
18/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.84700	0.83200	0
18/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02600	0.02100	0
18/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.75900	0.74600	0
18/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00400	0.00600	0
18/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.71000	0.69800	0
18/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00500	0.00800	0
18/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.69900	0.69600	0
18/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.09700	0.10600	0
18/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.66000	0.65900	0
18/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.10800	0.11900	0
18/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.42400	0.42000	0
18/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.01900	0.03000	0
18/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.37900	0.37700	0
18/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.02400	0.03700	0
18/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.51700	0.52000	0
18/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.16500	0.18000	0
18/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.61900	1.62200	0
18/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.36300	0.35600	0
18/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.58200	1.58300	0
18/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.37600	0.36700	0
18/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.54500	1.54500	0
18/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.38900	0.37900	0
18/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.40000	0.39900	0
18/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.24800	0.25900	0
18/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.37400	0.37200	0
18/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.27200	0.28200	0
18/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.25400	0.25000	0
18/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.23300	0.23900	0
18/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.10700	0.11100	0
18/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.15200	0.17100	0
18/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.25100	0.24800	0
18/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.44900	0.45800	0
18/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01900	0.02600	0
18/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.46400	0.48600	0
18/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01500	0.02200	0
18/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.51000	0.53200	0
18/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.01200	0.01800	0
18/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.55700	0.57800	0
18/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00700	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.65200	0.67200	0
18/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.37900	7.33080	0
18/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.69800	0.65300	0
18/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00100	0.00300	0
18/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.61300	0.57500	0
18/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.03400	0.04400	0
18/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.57000	0.53400	0
18/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.04100	0.05300	0
18/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.52800	0.49400	0
18/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.04900	0.06300	0
18/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.31300	0.28400	0
18/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.13400	0.15300	0
18/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.28400	0.25500	0
18/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.15500	0.17400	0
18/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.25700	0.22800	0
18/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.17800	0.19700	0
18/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.20900	0.18700	0
18/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.23000	0.25600	0
18/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.19000	0.16900	0
18/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.26100	0.28800	0
18/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.03300	0.02600	0
18/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.28600	0.32600	0
18/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.14200	0.12400	0
18/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.36300	0.39300	0
18/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.12900	0.11200	0
18/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.40000	0.43100	0
18/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01200	0.01000	0
18/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.46500	0.51000	0
18/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00900	0.00800	0
18/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.51200	0.55800	0
18/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00700	0.00600	0
18/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.56000	0.60600	0
18/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00400	0.00400	0
18/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.65700	0.70400	0
18/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.00610	0.01210	22,388
18/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.27140	0.21810	21,898
18/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.32780	9.13680	100
18/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.56300	1.38300	0
18/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
18/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.69500	1.51200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.01700	0.02500	0
18/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.46400	1.28400	0
18/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
18/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.59900	1.41700	0
18/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02100	0.03000	0
18/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.36400	1.18500	0
18/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00200	0.00300	0
18/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.31400	1.13500	0
18/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00200	0.00300	0
18/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.45700	1.27800	0
18/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.02900	0.04100	0
18/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.36300	1.18600	0
18/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.03500	0.04900	0
18/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.22600	1.05200	0
18/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.04800	0.06500	0
18/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	1.13600	0.97200	0
18/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.05800	0.08500	0
18/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	1.09200	0.93400	0
18/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.06400	0.09700	0
18/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	1.04800	0.89600	0
18/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.07000	0.10900	0
18/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.77800	0.62000	0
18/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.01600	0.03800	0
18/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.96800	0.82500	0
18/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.09000	0.13800	0
18/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.92900	0.79000	0
18/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.10100	0.15300	0
18/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.89200	0.75700	0
18/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.11400	0.17000	0
18/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.85500	0.72500	0
18/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.12700	0.18800	0
18/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.78500	0.66400	0
18/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.15700	0.22700	0
18/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.71900	0.60800	0
18/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.19100	0.27100	0
18/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.40300	0.29600	0
18/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.09100	0.16400	0
18/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.65800	0.55500	0
18/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.23000	0.31800	0
18/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.63000	0.53100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.25200	0.34400	0
18/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.31200	0.21800	0
18/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.15000	0.23600	0
18/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.28500	0.19700	0
18/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.17300	0.26500	0
18/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.26000	0.17800	0
18/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.19800	0.29600	0
18/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.52900	0.44200	0
18/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.35100	0.45500	0
18/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.50600	0.42200	0
18/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.37800	0.48500	0
18/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.19700	0.12900	0
18/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.28500	0.39700	0
18/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.42400	0.35100	0
18/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.49600	0.61400	0
18/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.40600	0.33600	0
18/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.52800	0.64900	0
18/08/2011	RAIN On 19-September-11			Foreign Exchange Future	14,873.30000	14,661.63000	0
18/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.14920	1.12790	0
18/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.10880	0.09140	0
18/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00960	0.01350	0
18/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.07310	0.05950	0
18/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.02390	0.03160	0
18/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.04770	0.03800	0
18/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.04850	0.06010	0
<b>Futures Open Interest</b>							<b>515,797.00</b>
<b>Options Open Interest</b>							<b>334,686.00</b>
<b>Total</b>							<b>850,483.00</b>