



Currency Futures & Options Weekly Statistics

From: 29/08/2011 To: 29/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.35890	9.50270	0
29/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.35300	1.49800	0
29/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
29/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.30300	1.44800	0
29/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
29/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.25300	1.39800	0
29/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
29/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.30000	1.44500	0
29/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00700	0.00500	0
29/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.20200	1.34700	0
29/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00900	0.00700	0
29/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.15400	1.29800	0
29/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.01100	0.00800	0
29/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	1.01000	1.15300	0
29/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.01700	0.01300	5,000
29/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.91500	1.05700	0
29/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.02200	0.01700	0
29/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.86900	1.00900	0
29/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.02600	0.01900	0
29/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.82300	0.96200	0
29/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.03000	0.02200	0
29/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.77700	0.91500	0
29/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.03400	0.02500	0
29/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.73200	0.86900	0
29/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.03900	0.02900	0
29/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.64800	0.77800	0
29/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.05500	0.03800	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.74000	0.86400	0
29/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.11200	0.08700	0
29/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.70300	0.82200	0
29/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.12500	0.09500	0
29/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.66800	0.78500	0
29/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.14000	0.10800	10,000
29/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.63400	0.74800	0
29/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.15600	0.12100	0
29/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.60100	0.71300	0
29/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.17300	0.13600	0
29/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.57000	0.67800	0
29/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.19200	0.15100	0
29/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.53900	0.64500	0
29/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.21100	0.16800	0
29/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.17100	0.28100	0
29/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.06800	0.03300	0
29/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.49400	0.59000	0
29/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.25200	0.19900	0
29/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.48700	0.58100	0
29/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.25900	0.20400	1,000
29/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.47000	0.56000	0
29/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.27800	0.21900	0
29/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.46300	0.55100	0
29/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.28500	0.22400	0
29/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.44700	0.53300	0
29/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.30500	0.24200	0
29/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.44100	0.52500	10,000
29/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.31300	0.24800	0
29/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.65400	0.74400	16,000
29/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.40100	0.33700	0
29/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.63200	0.72000	0
29/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.42900	0.36300	0
29/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.61100	0.69600	0
29/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.45800	0.38900	0
29/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.59100	0.67400	42,000
29/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.48800	0.41700	0
29/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.34400	0.41300	0
29/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.46600	0.38600	0
29/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.32700	0.39400	0
29/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.49900	0.41700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.31200	0.37600	0
29/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.53400	0.44900	0
29/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.17400	0.22600	10,000
29/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.53100	0.43600	0
29/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.28300	0.34200	0
29/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.60500	0.51500	0
29/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.15300	0.20000	0
29/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.61000	0.51000	0
29/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.57900	0.65300	0
29/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.72500	0.64700	0
29/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.56200	0.63500	0
29/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.75800	0.67900	0
29/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.54600	0.61700	0
29/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.79200	0.71100	0
29/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.22600	0.27300	0
29/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.79800	0.69600	0
29/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.21600	0.26100	0
29/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.83800	0.73400	0
29/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.20700	0.25000	0
29/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.87900	0.77300	0
29/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.19800	0.24000	0
29/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.92000	0.81300	0
29/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.42500	1.51200	200
29/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.93200	0.87500	0
29/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.18200	0.22100	0
29/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	1.00400	0.89400	0
29/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.00400	0.01100	0
29/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.05100	0.91300	0
29/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.16800	0.20300	0
29/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	1.09000	0.97600	0
29/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.16100	0.19500	0
29/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.13300	1.01800	0
29/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.14900	0.18000	0
29/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.22100	1.10300	0
29/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.14300	0.17300	0
29/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.26500	1.14600	0
29/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.25300	1.33500	0
29/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.21000	1.14800	0
29/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.23600	1.31600	0
29/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.24300	1.17900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.21900	1.29800	0
29/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.27600	1.21100	0
29/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.71500	1.79800	0
29/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.50600	1.44500	0
29/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.69700	1.78000	0
29/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.53800	1.47700	0
29/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.68000	1.76200	0
29/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.57100	1.50900	0
29/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
29/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.74700	2.60200	0
29/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.14310	7.29050	100
29/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.37307	0.46887	0
29/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.17997	0.12837	0
29/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.34743	0.43902	0
29/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.20433	0.14852	0
29/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.32341	0.41085	0
29/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.23031	0.17035	0
29/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.09800	0.18106	0
29/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.14540	0.08326	0
29/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.08187	0.15431	0
29/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.17927	0.10651	0
29/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.06841	0.13074	50
29/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.21581	0.13294	0
29/08/2011	£ / R On 18-June-12			Foreign Exchange Future	11.97290	12.08010	0
29/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.26000	1.35700	0
29/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.04000	0.03400	0
29/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.93800	1.03900	0
29/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.00400	0.00400	0
29/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.08200	1.17300	0
29/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.06200	0.05000	0
29/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.84000	0.94000	0
29/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.00600	0.00500	0
29/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.74200	0.84100	0
29/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.00800	0.00600	630
29/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.12900	1.21300	0
29/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.18200	0.16100	0
29/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.64500	0.74400	0
29/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.01100	0.00900	1,200
29/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.05600	1.13800	0
29/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.20900	0.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.98600	1.06600	0
29/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.23900	0.21400	0
29/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.46200	0.55300	0
29/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.02800	0.01800	0
29/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.42000	0.50900	1,200
29/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.03600	0.02400	0
29/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.38000	0.46600	0
29/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.04600	0.03100	0
29/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.63400	0.70500	0
29/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.21400	0.18200	0
29/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.82800	0.89700	0
29/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.33100	0.29500	0
29/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.80000	0.86700	0
29/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.35300	0.31500	0
29/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.77300	0.83800	0
29/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.37600	0.33600	0
29/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.74600	0.81000	0
29/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.39900	0.35800	0
29/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.72100	0.78300	0
29/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.42400	0.38100	0
29/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.46800	0.52800	0
29/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.34800	0.30500	0
29/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.44400	0.50200	0
29/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.37400	0.32900	0
29/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.64800	0.70600	0
29/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.50100	0.45400	0
29/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.40000	0.45300	0
29/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.43000	0.38000	0
29/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.78800	0.84700	0
29/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.61500	0.56700	0
29/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.76600	0.82400	0
29/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.64300	0.59400	0
29/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.74400	0.80100	0
29/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.67100	0.62100	0
29/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.03500	0.05700	0
29/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.55100	0.47200	200
29/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.25500	0.29000	0
29/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.73500	0.66700	150
29/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.42600	0.46700	0
29/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.87900	0.81500	0

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29/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09300	0.09500	200
29/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02305	0.02505	0
29/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00005	0.00005	0
29/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01322	0.01516	0
29/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00022	0.00016	0
29/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00556	0.00694	0
29/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00256	0.00194	0
29/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
29/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.40830	11.40630	0
29/08/2011	€ / R On 19-March-12			Foreign Exchange Future	10.48000	10.57990	8,103
29/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.52900	1.62100	0
29/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.04900	0.04100	0
29/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.48400	1.57500	0
29/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.05400	0.04500	0
29/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.09700	1.19000	0
29/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.02900	0.02500	0
29/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.00800	1.09500	0
29/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.04000	0.03000	0
29/08/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	0.92100	1.00600	0
29/08/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.05300	0.04100	0
29/08/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.05200	1.13100	0
29/08/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.12200	0.10100	0
29/08/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	0.83700	0.92000	0
29/08/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.06900	0.05500	0
29/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.60400	0.69700	0
29/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.00500	0.00400	0
29/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.55500	0.64800	0
29/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.00600	0.00500	0
29/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.71900	0.79800	0
29/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.10100	0.08300	0
29/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.86800	0.94000	0
29/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.18800	0.16000	0
29/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.64400	0.72100	0
29/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.12600	0.10600	0
29/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.80000	0.87000	0
29/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.22000	0.19000	0
29/08/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.57800	0.64800	0
29/08/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.16000	0.13300	0
29/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.54700	0.61500	0
29/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.17900	0.15000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.70700	0.77000	0
29/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.27700	0.24000	0
29/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.67900	0.74100	0
29/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.29900	0.26100	0
29/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.65200	0.71300	0
29/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.32200	0.28300	0
29/08/2011	€ / R On 19-September-11	10.20	C	Foreign Exchange Future	0.16600	0.22700	0
29/08/2011	€ / R On 19-September-11	10.20	P	Foreign Exchange Future	0.11700	0.08400	0
29/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.60100	0.65900	0
29/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.37100	0.32900	0
29/08/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.57700	0.63300	0
29/08/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.39700	0.35300	0
29/08/2011	€ / R On 19-December-11	10.35	C	Foreign Exchange Future	0.36400	0.41900	0
29/08/2011	€ / R On 19-December-11	10.35	P	Foreign Exchange Future	0.34600	0.30400	0
29/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.08700	0.13000	3,590
29/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.23800	0.18700	0
29/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.06300	0.09700	0
29/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.31400	0.25400	0
29/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.05300	0.08400	0
29/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.35400	0.29100	0
29/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.45200	0.49800	0
29/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.57200	0.51800	0
29/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.03800	0.06200	0
29/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.43900	0.36900	0
29/08/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.40000	0.44200	0
29/08/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.67000	0.61200	0
29/08/2011	€ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.01800	0.03400	0
29/08/2011	€ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.61900	0.54100	0
29/08/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.35500	0.39200	0
29/08/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.77500	0.71200	0
29/08/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.34100	0.37700	0
29/08/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.81100	0.74700	0
29/08/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.17200	0.20200	0
29/08/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.80400	0.73700	0
29/08/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.30300	0.33500	0
29/08/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.92300	0.85500	0
29/08/2011	€ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.00500	0.01100	0
29/08/2011	€ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.90600	0.81800	0
29/08/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.13900	0.16300	0
29/08/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.97100	0.89800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.26000	0.28800	0
29/08/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	1.08000	1.00800	0
29/08/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.22400	0.24800	0
29/08/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	1.24400	1.16800	0
29/08/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.09100	0.10800	0
29/08/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	1.32300	1.24300	0
29/08/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.08700	0.10200	0
29/08/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	1.36900	1.28700	0
29/08/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.18700	0.20600	0
29/08/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.45700	1.37600	0
29/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.08890	7.23510	0
29/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.47400	0.60600	0
29/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.03500	0.02100	0
29/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.43200	0.56200	0
29/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.04300	0.02700	0
29/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.39200	0.51900	0
29/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.05300	0.03400	0
29/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.23700	0.33200	14,286
29/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.14800	0.09700	0
29/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.10400	0.15300	6,757
29/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.41500	0.31800	0
29/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.51030	8.59220	0
29/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.33200	1.41900	0
29/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01900	0.01500	0
29/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.91000	0.99900	0
29/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01600	0.01700	0
29/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.86400	0.94800	0
29/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02000	0.01600	0
29/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.81800	0.90100	0
29/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02400	0.01900	0
29/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.73500	0.82000	0
29/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
29/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.68600	0.77100	0
29/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
29/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.66300	0.73900	0
29/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.10000	0.08500	0
29/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.62500	0.69900	0
29/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.11200	0.09500	0
29/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.39400	0.47600	0
29/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.01000	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.34700	0.42800	0
29/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.01300	0.00900	0
29/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.48500	0.55000	0
29/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.17200	0.14600	0
29/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.61700	1.68300	0
29/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35700	0.34100	0
29/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.58200	1.64700	0
29/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.37200	0.35500	0
29/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.54800	1.61200	0
29/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.38800	0.37000	0
29/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.37100	0.42700	0
29/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.25800	0.22300	0
29/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.34600	0.39900	0
29/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.28300	0.24500	0
29/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.22900	0.28000	0
29/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.23500	0.19800	0
29/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.07300	0.11800	0
29/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.13900	0.09900	0
29/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.23000	0.26700	0
29/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.46700	0.41300	0
29/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.00700	0.01500	0
29/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.47300	0.39600	0
29/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00500	0.01200	0
29/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.52100	0.44300	0
29/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00400	0.01000	0
29/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.57000	0.49100	0
29/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00300	0.00600	0
29/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.66900	0.58700	0
29/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.29330	7.35530	10
29/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.61600	0.67600	0
29/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
29/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.53200	0.58900	0
29/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.03900	0.03400	0
29/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.49000	0.54500	0
29/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.04700	0.04000	0
29/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.44800	0.50300	0
29/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.05500	0.04800	0
29/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.24700	0.28900	0
29/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.15400	0.13400	0
29/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.22000	0.26000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.17700	0.15500	0
29/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.19600	0.23300	0
29/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.20300	0.17800	0
29/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.15900	0.18900	0
29/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.26600	0.23400	0
29/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.14400	0.17200	0
29/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.30100	0.26700	0
29/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.00900	0.02200	0
29/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.34400	0.29600	0
29/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.10600	0.12800	0
29/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.41300	0.37300	0
29/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.09600	0.11600	0
29/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.45300	0.41100	0
29/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00200	0.00700	0
29/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.53700	0.48100	0
29/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00100	0.00500	0
29/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.58600	0.52900	0
29/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00100	0.00400	0
29/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.63600	0.57800	0
29/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00100	0.00200	0
29/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.73600	0.67600	0
29/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.00660	0.00290	22,388
29/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.18590	0.26190	21,898
29/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.73860	9.03270	132
29/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.99800	1.28500	0
29/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00200	0.00100	0
29/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.12700	1.41000	0
29/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.03800	0.02700	0
29/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.90000	1.18500	0
29/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00400	0.00100	0
29/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.03600	1.31600	0
29/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.04700	0.03300	0
29/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.80200	1.08600	0
29/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00600	0.00200	0
29/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.75200	1.03700	0
29/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00600	0.00300	0
29/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.90200	1.17800	0
29/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.06300	0.04500	0
29/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.82300	1.08800	0
29/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.08400	0.05500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.71200	0.96000	0
29/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.12300	0.07700	0
29/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.64400	0.88100	0
29/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.15500	0.09800	0
29/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.61200	0.84400	0
29/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.17300	0.11100	0
29/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.58300	0.80700	0
29/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.19400	0.12400	0
29/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.27200	0.51100	0
29/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.07600	0.02700	0
29/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.52900	0.73600	0
29/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.24000	0.15300	0
29/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.50300	0.70300	0
29/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.26400	0.17000	0
29/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.47900	0.67000	0
29/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.29000	0.18700	0
29/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.45600	0.64000	0
29/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.31700	0.20700	0
29/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.41400	0.58500	0
29/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.37500	0.25200	0
29/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.37600	0.53300	0
29/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.43700	0.30000	0
29/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.09000	0.21100	0
29/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.34400	0.17700	0
29/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.34200	0.48600	0
29/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.50300	0.35300	0
29/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.32600	0.46400	0
29/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.53700	0.38100	0
29/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.06300	0.15200	0
29/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.46700	0.26800	0
29/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.05600	0.13600	0
29/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.51000	0.30200	0
29/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.04900	0.12200	0
29/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.55300	0.33800	0
29/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.27100	0.38700	0
29/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.68200	0.50400	0
29/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.25900	0.37000	0
29/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.72000	0.53700	0
29/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.03400	0.08900	0
29/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.68800	0.45500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.21800	0.30900	0
29/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.87900	0.67600	0
29/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.20900	0.29600	0
29/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.92000	0.71300	0
29/08/2011	RAIN On 19-September-11			Foreign Exchange Future	14,571.12000	14,787.46000	0
29/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.11860	1.14160	0
29/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.08320	0.10200	0
29/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.01460	0.01040	0
29/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.05230	0.06690	0
29/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.03370	0.02530	0
29/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.03240	0.04280	0
29/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.06380	0.05120	0
Futures Open Interest							511,757.00
Options Open Interest							346,686.00
Total							858,443.00