



# Currency Futures & Options Weekly Statistics

From: 17/10/2011 To: 17/10/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.28230	10.18270	0
17/10/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.17800	2.07200	0
17/10/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/10/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.07800	1.97200	0
17/10/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/10/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.02800	1.92200	0
17/10/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/10/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.97800	1.87200	0
17/10/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/10/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.03000	1.92100	0
17/10/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00700	0.01000	0
17/10/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.98000	1.87200	0
17/10/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00700	0.01100	0
17/10/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.93100	1.82300	0
17/10/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00800	0.01200	0
17/10/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.77900	1.67300	0
17/10/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00100	0.00200	0
17/10/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.72900	1.62300	0
17/10/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00100	0.00200	0
17/10/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.78500	1.67700	0
17/10/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.01200	0.01600	0
17/10/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.73600	1.62900	0
17/10/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.01300	0.01800	0
17/10/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.68700	1.58100	0
17/10/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.01400	0.02000	0
17/10/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.63900	1.53400	0
17/10/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.01600	0.02300	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.59100	1.48800	0
17/10/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.01800	0.02700	0
17/10/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.54400	1.44100	0
17/10/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.02100	0.03000	0
17/10/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.49700	1.39500	0
17/10/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.02400	0.03400	0
17/10/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.45000	1.34900	0
17/10/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.02700	0.03800	10,000
17/10/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.40400	1.30400	0
17/10/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.03100	0.04300	0
17/10/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.35800	1.25900	0
17/10/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.03500	0.04800	0
17/10/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.31300	1.21500	0
17/10/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.04000	0.05400	0
17/10/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.26800	1.17100	0
17/10/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.04500	0.06000	0
17/10/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.22400	1.12800	0
17/10/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.05100	0.06700	0
17/10/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.19200	1.09800	0
17/10/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.05500	0.07300	0
17/10/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.18000	1.08600	0
17/10/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.05700	0.07500	1,000
17/10/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.14900	1.05600	0
17/10/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.06200	0.08100	0
17/10/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.13600	1.04400	0
17/10/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.06300	0.08300	0
17/10/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.10600	1.01400	0
17/10/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.06900	0.08900	0
17/10/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.09400	1.00300	10,000
17/10/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.07100	0.09200	0
17/10/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.32400	1.22000	16,000
17/10/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.17300	0.20000	0
17/10/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.28800	1.18500	0
17/10/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.18700	0.21500	0
17/10/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.25300	1.15100	0
17/10/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.20200	0.23100	0
17/10/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.21800	1.11800	37,000
17/10/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.21700	0.24800	0
17/10/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.89300	0.81800	0
17/10/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.12000	0.15700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.85800	0.78600	0
17/10/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.13500	0.17500	0
17/10/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.82500	0.75400	0
17/10/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.15200	0.19300	0
17/10/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.79200	0.72400	5,000
17/10/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.16900	0.21300	2,420
17/10/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.76000	0.69500	0
17/10/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.18700	0.23400	0
17/10/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.73000	0.66600	0
17/10/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.20700	0.25500	0
17/10/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.14000	1.05900	0
17/10/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.40800	0.46000	0
17/10/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.11600	1.03700	0
17/10/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.43400	0.48800	0
17/10/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.09300	1.01500	0
17/10/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.46100	0.51600	0
17/10/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.62200	0.57200	0
17/10/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.29900	0.36100	0
17/10/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.59900	0.55200	0
17/10/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.32600	0.39100	0
17/10/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.15700	1.08900	0
17/10/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.59300	0.65300	0
17/10/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.13700	1.07100	0
17/10/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.62300	0.68500	0
17/10/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.01500	1.97400	200
17/10/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.83000	0.87800	0
17/10/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.51600	0.47600	0
17/10/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.44300	0.51500	0
17/10/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.07900	1.01300	0
17/10/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.71500	0.77700	180
17/10/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.47900	0.44200	0
17/10/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.50600	0.58100	0
17/10/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.46200	0.42600	0
17/10/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.53900	0.61500	0
17/10/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.44500	0.41100	0
17/10/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.57200	0.65000	0
17/10/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.42900	0.39600	0
17/10/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.60600	0.68500	0
17/10/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.41300	0.38200	0
17/10/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.64000	0.72100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.39800	0.36900	0
17/10/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.67500	0.75800	0
17/10/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.84900	1.81000	0
17/10/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.11400	1.16400	0
17/10/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.83200	1.79300	0
17/10/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.14700	1.19700	0
17/10/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.81400	1.77600	0
17/10/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.17900	1.23000	0
17/10/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.64500	0.59300	0
17/10/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.94400	1.02300	2,000
17/10/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.14700	0.13900	0
17/10/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.76900	0.86800	0
17/10/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.13200	0.12600	0
17/10/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.85400	0.95500	0
17/10/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.30100	0.28200	3
17/10/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.97800	1.07100	0
17/10/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.76200	0.71400	180
17/10/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.39800	1.47800	0
17/10/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.54600	2.49500	0
17/10/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41400	1.46200	0
17/10/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.53000	2.47900	0
17/10/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44800	1.49600	0
17/10/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.51400	2.45900	0
17/10/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48200	1.52600	0
17/10/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.01400	0.01300	0
17/10/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.93600	3.04200	0
17/10/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00300	0.00300	0
17/10/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.87500	3.98200	0
17/10/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.12270	8.01120	12
17/10/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.08717	0.98656	0
17/10/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00957	0.01536	0
17/10/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.03884	0.93906	0
17/10/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.01124	0.01786	0
17/10/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.99078	0.89194	0
17/10/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.01318	0.02074	0
17/10/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.79188	0.72381	0
17/10/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.16918	0.21261	0
17/10/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.76026	0.69458	0
17/10/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.18756	0.23338	0
17/10/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.72973	0.66642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.20703	0.25522	0
17/10/2011	£ / R On 18-June-12			Foreign Exchange Future	12.92710	12.76870	2,837
17/10/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.17100	2.03300	0
17/10/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.01200	0.01400	0
17/10/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.97400	1.83600	0
17/10/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.01500	0.01700	0
17/10/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.97500	1.83900	0
17/10/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.07800	0.08800	0
17/10/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.88400	1.74900	0
17/10/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.08700	0.09800	0
17/10/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.79400	1.66000	0
17/10/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.09700	0.10900	0
17/10/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.38800	1.25600	0
17/10/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.02900	0.03700	0
17/10/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.57400	1.44300	0
17/10/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.12700	0.14200	0
17/10/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.53100	1.40100	0
17/10/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.13400	0.15000	0
17/10/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.48900	1.36400	0
17/10/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.14200	0.16300	0
17/10/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.44600	1.32700	0
17/10/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.14900	0.17600	0
17/10/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.40800	1.29100	0
17/10/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.16100	0.19000	0
17/10/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.11600	0.99700	0
17/10/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.05700	0.07800	0
17/10/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.07400	0.95700	0
17/10/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.06500	0.08800	0
17/10/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.29900	1.18800	0
17/10/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.20200	0.23700	0
17/10/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.99200	0.87800	0
17/10/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.08300	0.10900	0
17/10/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.47300	1.42700	0
17/10/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.34600	0.45800	0
17/10/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.44100	1.39900	0
17/10/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.36400	0.48000	0
17/10/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.41000	1.37200	0
17/10/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.38300	0.50300	0
17/10/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.67200	0.58700	0
17/10/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.21300	0.26800	0

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17/10/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.92600	0.84800	0
17/10/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.42900	0.49700	0
17/10/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10610	0.10390	6
17/10/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03470	0.03250	0
17/10/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
17/10/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02618	0.02403	0
17/10/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00008	0.00013	0
17/10/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01683	0.01497	0
17/10/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00073	0.00107	0
17/10/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00965	0.00846	0
17/10/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00355	0.00456	0
17/10/2011	€ / R On 17-September-12			Foreign Exchange Future	11.41360	11.31170	250
17/10/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.19100	2.12200	0
17/10/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.02200	0.02500	0
17/10/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.14300	2.07400	0
17/10/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.02400	0.02700	0
17/10/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.75000	1.68600	0
17/10/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00900	0.01100	0
17/10/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.65100	1.58800	0
17/10/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.01000	0.01300	0
17/10/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.55300	1.49000	0
17/10/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.01200	0.01500	8,220
17/10/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.67800	1.61400	0
17/10/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.05900	0.06700	0
17/10/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.45500	1.39300	0
17/10/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.01400	0.01800	0
17/10/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.30900	1.24800	0
17/10/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.01800	0.02300	0
17/10/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.45700	1.39600	0
17/10/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.08800	0.09900	0
17/10/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.21300	1.15200	0
17/10/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.02200	0.02700	0
17/10/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.37100	1.31300	0
17/10/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.10200	0.11600	0
17/10/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.11700	1.06300	0
17/10/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.02600	0.03800	0
17/10/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.07200	1.01900	0
17/10/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.03100	0.04400	0
17/10/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.24600	1.19300	0
17/10/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.12700	0.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.20700	1.15500	0
17/10/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.13800	0.15800	0
17/10/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.16900	1.11900	0
17/10/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.15000	0.17200	0
17/10/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.09600	1.04800	0
17/10/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.17700	0.20100	0
17/10/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.06100	1.01300	0
17/10/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.19200	0.21600	0
17/10/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.22300	1.16700	0
17/10/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.28100	0.31000	0
17/10/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.19100	1.13600	0
17/10/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.29900	0.32900	0
17/10/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.16000	1.10600	0
17/10/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.31800	0.34900	0
17/10/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.86300	0.82600	0
17/10/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.29400	0.32900	0
17/10/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.22400	1.16000	0
17/10/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.48600	0.52400	0
17/10/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.19400	1.17100	0
17/10/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.50600	0.58500	0
17/10/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.78200	0.74900	0
17/10/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.36300	0.40200	0
17/10/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.16400	1.14300	0
17/10/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.52600	0.60700	0
17/10/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.70900	0.68000	0
17/10/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.44000	0.48300	0
17/10/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.68600	0.65800	0
17/10/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.46700	0.51100	0
17/10/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.39500	0.38100	8,220
17/10/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.35400	0.40600	0
17/10/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.62200	0.59700	0
17/10/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.55300	0.60000	0
17/10/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.31900	0.30900	0
17/10/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.47800	0.53400	0
17/10/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.54700	0.52600	0
17/10/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.67800	0.72900	0
17/10/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.48100	0.46300	0
17/10/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.81200	0.86600	0
17/10/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.20900	0.20600	0
17/10/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.76800	0.83100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.19900	0.19700	0
17/10/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.80800	0.87200	0
17/10/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.41200	0.39800	0
17/10/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.99300	1.05100	0
17/10/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.15500	0.15500	0
17/10/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	1.01400	1.08000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.96300	7.86400	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	1.31300	1.21400	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.00000	0.00000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	1.26300	1.16400	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.00000	0.00000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	1.21300	1.11400	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.00000	0.00000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.96300	0.86400	14,286
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.00000	0.00000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.56400	0.46800	6,757
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.00100	0.00400	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.50	C	Can-Do Future	0.01200	0.01500	11,765
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.50	P	Can-Do Future	0.54900	0.65100	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.75	C	Can-Do Future	0.00500	0.00700	11,429
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.75	P	Can-Do Future	0.79200	0.89300	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	9.00	C	Can-Do Future	0.00100	0.00200	11,111
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	9.00	P	Can-Do Future	1.03800	1.13800	0
17/10/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.14440	9.13590	0
17/10/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.98400	1.93000	0
17/10/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01000	0.01100	0
17/10/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.56300	1.51200	0
17/10/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00400	0.00500	0
17/10/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.51300	1.46300	0
17/10/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00400	0.00600	0
17/10/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.46400	1.41400	0
17/10/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00500	0.00700	0
17/10/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.26900	1.21900	0
17/10/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.04500	0.05000	0
17/10/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.22400	1.17500	0
17/10/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.05000	0.05600	0
17/10/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.05200	1.00600	0
17/10/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.07800	0.08700	0
17/10/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.14200	2.13100	0
17/10/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.24800	0.24500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.09800	2.08800	0
17/10/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.25400	0.25200	0
17/10/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.05900	2.04800	0
17/10/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.26500	0.26200	0
17/10/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.88900	0.84700	0
17/10/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.11500	0.12800	0
17/10/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.85000	0.81000	0
17/10/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.12600	0.14100	0
17/10/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.70400	0.66300	0
17/10/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.04500	0.05600	0
17/10/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.83400	0.79100	0
17/10/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.24100	0.26200	0
17/10/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.80100	0.75900	0
17/10/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.25800	0.28000	0
17/10/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.76900	0.72800	0
17/10/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.27600	0.29900	0
17/10/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.63600	0.60300	0
17/10/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.21200	0.23400	0
17/10/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.54600	0.51600	0
17/10/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.27200	0.29700	0
17/10/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.96380	7.88350	0
17/10/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.08400	1.01200	0
17/10/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00300	0.00500	0
17/10/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.03500	0.96300	0
17/10/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00400	0.00600	0
17/10/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.98600	0.91400	0
17/10/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00500	0.00700	0
17/10/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.69600	0.63300	0
17/10/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.01500	0.02600	0
17/10/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.65100	0.59000	0
17/10/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.02000	0.03300	0
17/10/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.60600	0.54800	0
17/10/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.02500	0.04100	0
17/10/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.52100	0.46800	0
17/10/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.04000	0.06100	0
17/10/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.48100	0.43200	0
17/10/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.05000	0.07500	0
17/10/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.60100	0.54900	0
17/10/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.13700	0.16600	0
17/10/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.56700	0.51900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.15300	0.18600	0
17/10/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.53600	0.49100	0
17/10/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.17200	0.20800	0
17/10/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.34000	0.30400	0
17/10/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.10900	0.14700	0
17/10/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.07650	0.06380	12,659
17/10/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.08930	0.07470	18,519
17/10/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.19630	0.19010	12,423
17/10/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.39460	0.36640	100,000
17/10/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.14370	0.17060	100,000
17/10/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.22200	0.21370	12,346
17/10/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.07830	8.99800	0
17/10/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.31500	1.23900	0
17/10/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.01400	0.01600	0
17/10/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.21800	1.14200	0
17/10/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.01700	0.01900	0
17/10/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.07400	0.99900	0
17/10/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.02300	0.02600	0
17/10/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.98000	0.90800	0
17/10/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.02900	0.03500	0
17/10/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.84700	0.78200	0
17/10/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.04600	0.05900	0
17/10/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.76600	0.70400	0
17/10/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.06500	0.08100	0
17/10/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.72700	0.66700	0
17/10/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.07600	0.09400	0
17/10/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.68900	0.63100	0
17/10/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.08800	0.10800	0
17/10/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.61700	0.56500	0
17/10/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.11600	0.14200	0
17/10/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.58300	0.53400	0
17/10/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.13200	0.16100	0
17/10/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.79200	0.74000	0
17/10/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.26400	0.29200	0
17/10/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.76300	0.71500	0
17/10/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.28500	0.31700	0
17/10/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.73500	0.69000	0
17/10/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.30700	0.34200	0
17/10/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.46700	0.42700	0
17/10/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.21600	0.25400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.41700	0.38100	0
17/10/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.26600	0.30800	0
17/10/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.37200	0.34000	0
17/10/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.32100	0.36700	0
17/10/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.35200	0.32200	0
17/10/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.35100	0.39900	0
17/10/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.28200	0.25800	0
17/10/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.48100	0.53500	0
17/10/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.26700	0.24500	0
17/10/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.51600	0.57200	0
17/10/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.21500	0.19800	0
17/10/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.66400	0.72500	0
17/10/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.20400	0.18800	0
17/10/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.70300	0.76500	0
17/10/2011	RAIN On 19-December-11			Foreign Exchange Future	16,172.89000	15,988.88000	0
17/10/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.27670	1.25780	0
17/10/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.21140	0.19390	0
17/10/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00130	0.00210	0
17/10/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.16340	0.14720	0
17/10/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00330	0.00540	0
17/10/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.14760	0.13480	0
17/10/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.02090	0.02700	0
17/10/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.11470	0.10400	0
17/10/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.03800	0.04620	0
17/10/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08800	0.08030	0
17/10/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.06130	0.07250	0
<b>Futures Open Interest</b>							<b>749,316.00</b>
<b>Options Open Interest</b>							<b>325,004.00</b>
<b>Total</b>							<b>1,074,320.00</b>