



Currency Futures & Options Weekly Statistics

From: 24/10/2011 To: 25/10/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.25210	10.40800	0
24/10/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.14000	2.29900	0
24/10/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
24/10/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.04000	2.19900	0
24/10/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
24/10/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.99000	2.14900	0
24/10/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
24/10/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.94000	2.09900	0
24/10/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
24/10/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.99500	2.15500	0
24/10/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00800	0.00700	0
24/10/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.94600	2.10500	0
24/10/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00900	0.00700	0
24/10/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.89700	2.05600	0
24/10/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01000	0.00800	0
24/10/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.74100	1.89900	0
24/10/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
24/10/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.69100	1.84900	0
24/10/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00100	0.00100	0
24/10/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.75100	1.91000	0
24/10/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.01400	0.01200	0
24/10/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.70300	1.86100	0
24/10/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.01600	0.01300	0
24/10/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.65400	1.81300	0
24/10/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.01700	0.01500	0
24/10/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.60600	1.76400	0
24/10/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.01900	0.01600	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.55900	1.71600	0
24/10/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.02200	0.01800	0
24/10/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.51300	1.66800	0
24/10/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.02600	0.02000	0
24/10/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.46600	1.62100	0
24/10/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.02900	0.02300	0
24/10/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.42000	1.57400	0
24/10/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.03300	0.02600	10,000
24/10/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.37500	1.52800	0
24/10/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.03800	0.03000	0
24/10/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.33000	1.48200	0
24/10/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.04300	0.03400	0
24/10/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.28600	1.43600	0
24/10/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.04900	0.03800	0
24/10/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.24200	1.39100	0
24/10/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.05500	0.04300	0
24/10/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.19800	1.34700	0
24/10/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.06100	0.04900	0
24/10/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.16800	1.31500	0
24/10/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.06700	0.05300	0
24/10/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.15600	1.30300	0
24/10/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.06900	0.05500	1,000
24/10/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.12500	1.27100	0
24/10/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.07400	0.05900	0
24/10/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.11400	1.25900	0
24/10/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.07700	0.06100	0
24/10/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.08400	1.22800	0
24/10/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.08300	0.06600	0
24/10/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.07200	1.21600	10,000
24/10/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.08500	0.06800	0
24/10/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.32000	1.45300	16,000
24/10/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.20200	0.17000	0
24/10/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.28500	1.41700	0
24/10/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.21700	0.18400	0
24/10/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.25100	1.38100	0
24/10/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.23300	0.19800	0
24/10/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.21800	1.34500	37,000
24/10/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.25000	0.21200	0
24/10/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.88000	1.01100	0
24/10/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.14300	0.11300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.84600	0.97200	0
24/10/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.15900	0.12400	0
24/10/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.81400	0.93400	0
24/10/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.17700	0.13600	0
24/10/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.78300	0.90000	5,000
24/10/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.19600	0.15200	2,420
24/10/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.75300	0.86700	0
24/10/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.21600	0.16900	0
24/10/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.72400	0.83500	0
24/10/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.23700	0.18700	0
24/10/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.15700	1.25800	0
24/10/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.45800	0.39300	0
24/10/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.13400	1.23300	0
24/10/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.48500	0.41800	0
24/10/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.11200	1.20900	0
24/10/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.51300	0.44400	0
24/10/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.62100	0.71700	0
24/10/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.33400	0.26900	0
24/10/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.59900	0.69000	0
24/10/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.36200	0.29200	0
24/10/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.18700	1.27700	0
24/10/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.65600	0.58100	0
24/10/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.16800	1.25600	0
24/10/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.68700	0.61000	0
24/10/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.08600	2.18100	200
24/10/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.93100	0.87000	0
24/10/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.51800	0.59800	0
24/10/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.48100	0.40000	0
24/10/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.11300	1.19800	0
24/10/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.78200	0.70200	180
24/10/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.48200	0.55800	0
24/10/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.54500	0.46000	0
24/10/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.46500	0.53900	0
24/10/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.57800	0.49100	0
24/10/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.44800	0.52100	0
24/10/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.61100	0.52300	0
24/10/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.43300	0.50300	0
24/10/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.64600	0.55500	0
24/10/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.41800	0.48500	0
24/10/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.68100	0.58700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.40300	0.46900	0
24/10/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.71600	0.62100	0
24/10/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.92200	2.01800	0
24/10/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.21700	1.15700	0
24/10/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.90300	1.99900	0
24/10/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.24800	1.18800	0
24/10/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.88400	1.98100	0
24/10/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.27900	1.22000	0
24/10/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.66200	0.73300	0
24/10/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.99400	0.90000	4,000
24/10/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.14400	0.18800	0
24/10/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.80400	0.69000	0
24/10/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.12900	0.16800	0
24/10/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.88900	0.77000	0
24/10/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.30700	0.35700	3
24/10/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	1.02000	0.90900	0
24/10/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.79200	0.86100	180
24/10/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.46100	1.36500	0
24/10/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.62800	2.73400	0
24/10/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.52600	1.47600	0
24/10/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.61000	2.71600	0
24/10/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.55800	1.50800	0
24/10/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.59300	2.69900	0
24/10/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.59100	1.54100	0
24/10/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.01300	0.02100	0
24/10/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.97300	2.82300	0
24/10/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00300	0.00500	0
24/10/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.91300	3.75700	0
24/10/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.08690	8.24760	12
24/10/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.05032	1.20717	0
24/10/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.01052	0.00897	0
24/10/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.00223	1.15875	0
24/10/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.01243	0.01055	0
24/10/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.95445	1.11057	0
24/10/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.01465	0.01237	0
24/10/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.78300	0.89992	0
24/10/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.19610	0.15232	0
24/10/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.75293	0.86679	0
24/10/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.21603	0.16919	0
24/10/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.72395	0.83472	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.23705	0.18712	0
24/10/2011	£ / R On 18-June-12			Foreign Exchange Future	13.01540	13.26660	2,852
24/10/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.24900	2.49200	0
24/10/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00900	0.00900	0
24/10/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.05100	2.29400	0
24/10/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.01100	0.01100	0
24/10/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.05700	2.28900	0
24/10/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.07500	0.05900	0
24/10/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.96600	2.19700	0
24/10/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.08400	0.06700	0
24/10/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.87700	2.10500	0
24/10/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.09500	0.07500	0
24/10/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.46300	1.70400	0
24/10/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.02300	0.02100	0
24/10/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.65800	1.87900	0
24/10/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.12600	0.09900	0
24/10/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.61500	1.83400	0
24/10/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.13300	0.10400	0
24/10/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.57200	1.79000	0
24/10/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.14000	0.11000	0
24/10/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.53000	1.74600	0
24/10/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.14800	0.11600	0
24/10/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.48800	1.70200	0
24/10/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.15600	0.12200	0
24/10/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.18000	1.41300	0
24/10/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.04000	0.03000	0
24/10/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.13700	1.36500	0
24/10/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.04700	0.03200	0
24/10/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.37300	1.57300	0
24/10/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.19100	0.14300	0
24/10/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.05100	1.27200	0
24/10/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.06100	0.03900	0
24/10/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.53000	1.71800	0
24/10/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.31500	0.25100	0
24/10/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.49800	1.68100	0
24/10/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.33300	0.26400	0
24/10/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.46600	1.64400	0
24/10/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.35100	0.27700	0
24/10/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.71300	0.89700	0
24/10/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.17300	0.11400	0

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24/10/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.98900	1.13900	0
24/10/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.40700	0.30900	0
24/10/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10650	0.10860	6
24/10/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03500	0.03710	0
24/10/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
24/10/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02659	0.02867	0
24/10/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00009	0.00007	0
24/10/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01729	0.01923	0
24/10/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00079	0.00063	0
24/10/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01013	0.01159	0
24/10/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00363	0.00299	0
24/10/2011	€ / R On 17-September-12			Foreign Exchange Future	11.47360	11.69770	250
24/10/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.24900	2.46300	0
24/10/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.02600	0.02100	0
24/10/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.20100	2.41400	0
24/10/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.02800	0.02200	0
24/10/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.79900	2.01300	0
24/10/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00800	0.00600	0
24/10/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.70000	1.91300	0
24/10/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00900	0.00600	0
24/10/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.60200	1.81400	0
24/10/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.01100	0.00700	8,220
24/10/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.73700	1.94000	0
24/10/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.06400	0.04800	0
24/10/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.50400	1.71500	0
24/10/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.01300	0.00800	0
24/10/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.35800	1.56700	0
24/10/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.01700	0.01000	0
24/10/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.51500	1.71400	0
24/10/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.09200	0.07200	0
24/10/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.26200	1.46900	0
24/10/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.02100	0.01200	0
24/10/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.42900	1.62500	0
24/10/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.10600	0.08300	0
24/10/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.16600	1.37300	0
24/10/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.02500	0.01600	0
24/10/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.11800	1.32600	0
24/10/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.02700	0.01900	0
24/10/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.30300	1.49600	0
24/10/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.13000	0.10400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.26200	1.45400	0
24/10/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.13900	0.11200	0
24/10/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.22400	1.41200	0
24/10/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.15100	0.12000	0
24/10/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.15000	1.32900	0
24/10/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.17700	0.13700	0
24/10/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.11400	1.28900	0
24/10/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.19100	0.14700	0
24/10/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.29000	1.45800	0
24/10/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.29000	0.23700	0
24/10/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.25800	1.42000	0
24/10/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.30800	0.24900	0
24/10/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.22600	1.38600	0
24/10/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.32600	0.26500	0
24/10/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.91200	1.07300	0
24/10/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.28900	0.23100	0
24/10/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.29600	1.45700	0
24/10/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.49800	0.43500	0
24/10/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.26600	1.42400	0
24/10/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.51800	0.45200	0
24/10/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.82700	0.97400	0
24/10/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.35400	0.28200	0
24/10/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.23600	1.39200	0
24/10/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.53800	0.47000	0
24/10/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.75200	0.88200	0
24/10/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.42900	0.34000	0
24/10/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.72900	0.85600	0
24/10/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.45600	0.36400	0
24/10/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.41200	0.54100	8,220
24/10/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.32100	0.23400	0
24/10/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.66300	0.78000	0
24/10/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.54000	0.43800	0
24/10/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.33200	0.44100	0
24/10/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.44100	0.33400	0
24/10/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.58500	0.69000	0
24/10/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.66200	0.54800	0
24/10/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.51700	0.61100	0
24/10/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.79400	0.66900	0
24/10/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.21800	0.29200	0
24/10/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.72700	0.58500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.20700	0.27800	0
24/10/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.76600	0.62100	0
24/10/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.44500	0.52600	0
24/10/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.97200	0.83400	0
24/10/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.16300	0.21700	0
24/10/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.97200	0.81000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	7.98330	8.08390	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	1.33300	1.43400	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.00000	0.00000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	1.28300	1.38400	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.00000	0.00000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	1.23300	1.33400	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.00000	0.00000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.98300	1.08400	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.00000	0.00000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.58300	0.68400	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.00000	0.00000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.50	C	Can-Do Future	0.00000	0.00500	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.50	P	Can-Do Future	0.51700	0.42100	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.75	C	Can-Do Future	0.00000	0.00100	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	8.75	P	Can-Do Future	0.76700	0.66700	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	9.00	C	Can-Do Future	0.00000	0.00000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	9.00	P	Can-Do Future	1.01700	0.91600	0
24/10/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.23180	9.30350	0
24/10/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.10000	2.18700	0
24/10/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00700	0.00800	0
24/10/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.67800	1.76400	0
24/10/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00200	0.00200	0
24/10/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.62800	1.71500	0
24/10/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
24/10/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.57900	1.66500	0
24/10/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00300	0.00300	0
24/10/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.37300	1.45700	0
24/10/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.03000	0.02800	0
24/10/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.32700	1.41100	0
24/10/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03400	0.03200	0
24/10/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.14900	1.23000	0
24/10/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.05600	0.05100	0
24/10/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.21900	2.28900	0
24/10/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.23700	0.23600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.17600	2.24500	0
24/10/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.24400	0.24200	0
24/10/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.13200	2.20100	0
24/10/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.25000	0.24800	0
24/10/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.97900	1.05600	0
24/10/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.08600	0.07700	0
24/10/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.93800	1.01500	0
24/10/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.09500	0.08600	0
24/10/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.80700	0.88800	0
24/10/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.03100	0.02600	0
24/10/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.90800	0.97700	0
24/10/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.19800	0.17900	0
24/10/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.87300	0.94100	0
24/10/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.21300	0.19300	0
24/10/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.83900	0.90600	0
24/10/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.22900	0.20800	0
24/10/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.71000	0.78000	0
24/10/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.16700	0.15100	0
24/10/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.60800	0.67300	0
24/10/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.21500	0.19400	0
24/10/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.02400	8.15300	0
24/10/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.14600	1.27300	0
24/10/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00300	0.00400	0
24/10/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.09700	1.22300	0
24/10/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00400	0.00400	0
24/10/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.04800	1.17400	0
24/10/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00500	0.00500	0
24/10/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.75600	0.88000	0
24/10/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.01300	0.01100	0
24/10/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.71000	0.83100	0
24/10/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.01700	0.01200	0
24/10/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.66500	0.78500	0
24/10/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.02200	0.01600	0
24/10/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.57800	0.69500	0
24/10/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.03500	0.02600	0
24/10/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.53600	0.65100	0
24/10/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.04300	0.03200	0
24/10/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.65700	0.76300	0
24/10/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.13300	0.11000	0
24/10/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.62200	0.72600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.14800	0.12300	0
24/10/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.58800	0.68900	0
24/10/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.16400	0.13600	0
24/10/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.38800	0.48900	0
24/10/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.09500	0.07000	0
24/10/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.07290	0.08530	12,659
24/10/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.08560	0.10530	18,519
24/10/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.18940	0.16750	12,423
24/10/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.39410	0.45170	100,000
24/10/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.15780	0.11750	100,000
24/10/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.21290	0.19050	12,346
24/10/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.17140	9.37500	0
24/10/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.40000	1.59800	0
24/10/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.01100	0.00900	0
24/10/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.30200	1.50000	0
24/10/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.01300	0.01100	0
24/10/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.15600	1.35400	0
24/10/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.01700	0.01500	0
24/10/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.06000	1.25800	0
24/10/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.02100	0.01900	0
24/10/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.92000	1.11500	0
24/10/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.03100	0.02600	0
24/10/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.83400	1.02200	0
24/10/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.04500	0.03300	0
24/10/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.79200	0.97500	0
24/10/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.05300	0.03600	0
24/10/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.75200	0.92900	0
24/10/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.06300	0.04000	0
24/10/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.67400	0.84600	0
24/10/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.08500	0.05700	0
24/10/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.63700	0.80500	0
24/10/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.09800	0.06600	0
24/10/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.85200	1.00900	0
24/10/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.23100	0.18400	0
24/10/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.82100	0.97500	0
24/10/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.25000	0.20000	0
24/10/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.79100	0.94200	0
24/10/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.27000	0.21700	0
24/10/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.50700	0.65400	0
24/10/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.16800	0.11500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.45200	0.58600	0
24/10/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.21300	0.14700	0
24/10/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.40200	0.52700	0
24/10/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.26300	0.18800	0
24/10/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.37900	0.49900	0
24/10/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.29000	0.21000	0
24/10/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.30100	0.40200	0
24/10/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.41200	0.31300	0
24/10/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.28500	0.38100	0
24/10/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.44600	0.34200	0
24/10/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.22900	0.30800	0
24/10/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.59000	0.46900	0
24/10/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.21700	0.29200	0
24/10/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.62800	0.50300	0
24/10/2011	RAIN On 19-December-11			Foreign Exchange Future	16,185.90000	16,498.53000	0
24/10/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.26980	1.29320	0
24/10/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.20500	0.22750	0
24/10/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00150	0.00090	0
24/10/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.15730	0.17920	0
24/10/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00380	0.00260	0
24/10/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.14420	0.16320	0
24/10/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.02440	0.02000	0
24/10/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.11220	0.12900	0
24/10/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.04240	0.03580	0
24/10/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08760	0.10060	0
24/10/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.06780	0.05740	0
25/10/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.25290	10.25210	0
25/10/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.14000	2.14000	0
25/10/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
25/10/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.04000	2.04000	0
25/10/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
25/10/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.99000	1.99000	0
25/10/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
25/10/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.94000	1.94000	0
25/10/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
25/10/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.99700	1.99500	0
25/10/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.01000	0.00800	0
25/10/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.94800	1.94600	0
25/10/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.01100	0.00900	0
25/10/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.89900	1.89700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01200	0.01000	0
25/10/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.74100	1.74100	0
25/10/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00200	0.00100	0
25/10/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.69100	1.69100	0
25/10/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00200	0.00100	0
25/10/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.75300	1.75100	0
25/10/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.01600	0.01400	0
25/10/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.70500	1.70300	0
25/10/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.01800	0.01600	0
25/10/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.65700	1.65400	0
25/10/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.02000	0.01700	0
25/10/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.60900	1.60600	0
25/10/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.02200	0.01900	2,420
25/10/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.56200	1.55900	0
25/10/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.02500	0.02200	0
25/10/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.51500	1.51300	0
25/10/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.02800	0.02600	0
25/10/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.46800	1.46600	0
25/10/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.03100	0.02900	0
25/10/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.42200	1.42000	0
25/10/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.03500	0.03300	10,000
25/10/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.37700	1.37500	0
25/10/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.04000	0.03800	0
25/10/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.33200	1.33000	0
25/10/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.04500	0.04300	0
25/10/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.28700	1.28600	0
25/10/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.05000	0.04900	0
25/10/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.24300	1.24200	0
25/10/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.05600	0.05500	0
25/10/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.19900	1.19800	0
25/10/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.06200	0.06100	0
25/10/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.16800	1.16800	0
25/10/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.06700	0.06700	0
25/10/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.15600	1.15600	0
25/10/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.06900	0.06900	1,000
25/10/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.12500	1.12500	0
25/10/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.07400	0.07400	0
25/10/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.11400	1.11400	0
25/10/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.07700	0.07700	0
25/10/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.08300	1.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.08200	0.08300	0
25/10/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.07200	1.07200	10,000
25/10/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.08500	0.08500	0
25/10/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.31700	1.32000	16,000
25/10/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.19700	0.20200	0
25/10/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.28100	1.28500	0
25/10/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.21100	0.21700	0
25/10/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.24600	1.25100	0
25/10/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.22600	0.23300	0
25/10/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.21200	1.21800	37,000
25/10/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.24200	0.25000	0
25/10/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.87600	0.88000	0
25/10/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.13900	0.14300	0
25/10/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.84200	0.84600	0
25/10/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.15500	0.15900	0
25/10/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.80900	0.81400	0
25/10/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.17200	0.17700	0
25/10/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.77700	0.78300	5,000
25/10/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.19000	0.19600	2,420
25/10/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.74600	0.75300	0
25/10/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.20900	0.21600	0
25/10/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.71600	0.72400	0
25/10/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.22900	0.23700	0
25/10/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.14700	1.15700	0
25/10/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.44500	0.45800	0
25/10/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.12400	1.13400	0
25/10/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.47200	0.48500	0
25/10/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.10100	1.11200	0
25/10/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.49900	0.51300	0
25/10/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.61100	0.62100	0
25/10/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.32400	0.33400	0
25/10/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.58800	0.59900	0
25/10/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.35100	0.36200	0
25/10/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.17500	1.18700	0
25/10/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.64100	0.65600	0
25/10/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.15600	1.16800	0
25/10/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.67200	0.68700	0
25/10/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.06800	2.08600	200
25/10/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.91200	0.93100	0
25/10/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.50800	0.51800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.47100	0.48100	0
25/10/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.09900	1.11300	0
25/10/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.76500	0.78200	180
25/10/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.47200	0.48200	0
25/10/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.53500	0.54500	0
25/10/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.45500	0.46500	0
25/10/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.56800	0.57800	0
25/10/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.43800	0.44800	0
25/10/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.60100	0.61100	0
25/10/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.42200	0.43300	0
25/10/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.63500	0.64600	0
25/10/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.40700	0.41800	0
25/10/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.67000	0.68100	0
25/10/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.39300	0.40300	0
25/10/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.70600	0.71600	0
25/10/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.90600	1.92200	0
25/10/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.20000	1.21700	0
25/10/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.88800	1.90300	0
25/10/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.23200	1.24800	0
25/10/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.87000	1.88400	0
25/10/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.26400	1.27900	0
25/10/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.65000	0.66200	0
25/10/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.98000	0.99400	4,000
25/10/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.13500	0.14400	0
25/10/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.79600	0.80400	0
25/10/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.12100	0.12900	0
25/10/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.88200	0.88900	0
25/10/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.29900	0.30700	3
25/10/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	1.01200	1.02000	0
25/10/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.78100	0.79200	180
25/10/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.44700	1.46100	0
25/10/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.61000	2.62800	0
25/10/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.50700	1.52600	0
25/10/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.59300	2.61000	0
25/10/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.54000	1.55800	0
25/10/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.57600	2.59300	0
25/10/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.57300	1.59100	0
25/10/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.01300	0.01300	0
25/10/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.97400	2.97300	0
25/10/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.91400	3.91300	0
25/10/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.08700	8.08690	12
25/10/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.05030	1.05032	0
25/10/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.01090	0.01052	0
25/10/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.00217	1.00223	0
25/10/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.01277	0.01243	0
25/10/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.95432	0.95445	0
25/10/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.01492	0.01465	0
25/10/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.77664	0.78300	0
25/10/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.18964	0.19610	0
25/10/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.74577	0.75293	0
25/10/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.20877	0.21603	0
25/10/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.71596	0.72395	0
25/10/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.22896	0.23705	0
25/10/2011	£ / R On 18-June-12			Foreign Exchange Future	13.03220	13.01540	2,852
25/10/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.26600	2.24900	0
25/10/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00900	0.00900	0
25/10/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.06800	2.05100	0
25/10/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.01100	0.01100	0
25/10/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.07400	2.05700	0
25/10/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.07500	0.07500	0
25/10/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.98300	1.96600	0
25/10/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.08400	0.08400	0
25/10/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.89300	1.87700	0
25/10/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.09400	0.09500	0
25/10/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.48000	1.46300	0
25/10/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.02300	0.02300	0
25/10/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.67300	1.65800	0
25/10/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.12400	0.12600	0
25/10/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.63000	1.61500	0
25/10/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.13100	0.13300	0
25/10/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.58700	1.57200	0
25/10/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.13800	0.14000	0
25/10/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.54500	1.53000	0
25/10/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.14600	0.14800	0
25/10/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.50200	1.48800	0
25/10/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.15300	0.15600	0
25/10/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.19600	1.18000	0
25/10/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.03900	0.04000	0
25/10/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.15200	1.13700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.04500	0.04700	0
25/10/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.38700	1.37300	0
25/10/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.18800	0.19100	0
25/10/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.06600	1.05100	0
25/10/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.05900	0.06100	0
25/10/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.53900	1.53000	0
25/10/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.30700	0.31500	0
25/10/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.50700	1.49800	0
25/10/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.32500	0.33300	0
25/10/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.47500	1.46600	0
25/10/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.34300	0.35100	0
25/10/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.72000	0.71300	0
25/10/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.16300	0.17300	0
25/10/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	1.00300	0.98900	0
25/10/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.40400	0.40700	0
25/10/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10690	0.10650	6
25/10/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03540	0.03500	0
25/10/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02699	0.02659	0
25/10/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00009	0.00009	0
25/10/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01762	0.01729	0
25/10/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00072	0.00079	0
25/10/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.01024	0.01013	0
25/10/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00334	0.00363	0
25/10/2011	€ / R On 17-September-12			Foreign Exchange Future	11.49420	11.47360	250
25/10/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.26400	2.24900	0
25/10/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.02400	0.02600	0
25/10/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.21600	2.20100	0
25/10/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.02600	0.02800	0
25/10/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.81300	1.79900	0
25/10/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00600	0.00800	0
25/10/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.71400	1.70000	0
25/10/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00700	0.00900	0
25/10/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.61600	1.60200	0
25/10/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00900	0.01100	8,220
25/10/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.74900	1.73700	0
25/10/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.05900	0.06400	0
25/10/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.51700	1.50400	0
25/10/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.01000	0.01300	0
25/10/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.37000	1.35800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.01300	0.01700	0
25/10/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.52600	1.51500	0
25/10/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.08600	0.09200	0
25/10/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.27300	1.26200	0
25/10/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.01600	0.02100	0
25/10/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.43900	1.42900	0
25/10/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.09900	0.10600	0
25/10/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.17600	1.16600	0
25/10/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.01900	0.02500	0
25/10/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.12800	1.11800	0
25/10/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.02100	0.02700	0
25/10/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.31200	1.30300	0
25/10/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.12200	0.13000	0
25/10/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.27100	1.26200	0
25/10/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.13100	0.13900	0
25/10/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.23000	1.22400	0
25/10/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.14000	0.15100	0
25/10/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.15500	1.15000	0
25/10/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.16500	0.17700	0
25/10/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.11800	1.11400	0
25/10/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.17800	0.19100	0
25/10/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.29400	1.29000	0
25/10/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.27600	0.29000	0
25/10/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.26200	1.25800	0
25/10/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.29400	0.30800	0
25/10/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.22900	1.22600	0
25/10/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.31100	0.32600	0
25/10/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.91300	0.91200	0
25/10/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.27300	0.28900	0
25/10/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.30900	1.29600	0
25/10/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.49000	0.49800	0
25/10/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.27900	1.26600	0
25/10/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.51000	0.51800	0
25/10/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.82400	0.82700	0
25/10/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.33400	0.35400	0
25/10/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.24800	1.23600	0
25/10/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.52900	0.53800	0
25/10/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.74700	0.75200	0
25/10/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.40700	0.42900	0
25/10/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.72300	0.72900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.43300	0.45600	0
25/10/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.40200	0.41200	8,220
25/10/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.29500	0.32100	0
25/10/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.65600	0.66300	0
25/10/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.51600	0.54000	0
25/10/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.32000	0.33200	0
25/10/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.41300	0.44100	0
25/10/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.57700	0.58500	0
25/10/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.63700	0.66200	0
25/10/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.50800	0.51700	0
25/10/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.76800	0.79400	0
25/10/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.20700	0.21800	0
25/10/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.70000	0.72700	0
25/10/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.19600	0.20700	0
25/10/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.73900	0.76600	0
25/10/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.43600	0.44500	0
25/10/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.94600	0.97200	0
25/10/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.15200	0.16300	0
25/10/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.94500	0.97200	0
25/10/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.25410	9.23180	0
25/10/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.11600	2.10000	0
25/10/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00700	0.00700	0
25/10/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.69500	1.67800	0
25/10/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00300	0.00200	0
25/10/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.64500	1.62800	0
25/10/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00300	0.00200	0
25/10/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.59500	1.57900	0
25/10/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00300	0.00300	0
25/10/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.38900	1.37300	0
25/10/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.03000	0.03000	0
25/10/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.34300	1.32700	0
25/10/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03400	0.03400	0
25/10/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.16300	1.14900	0
25/10/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.05400	0.05600	0
25/10/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.23800	2.21900	0
25/10/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.23400	0.23700	0
25/10/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.19500	2.17600	0
25/10/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.24100	0.24400	0
25/10/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.15100	2.13200	0
25/10/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.24700	0.25000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.99200	0.97900	0
25/10/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.08300	0.08600	0
25/10/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.95100	0.93800	0
25/10/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.09200	0.09500	0
25/10/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.82100	0.80700	0
25/10/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.02900	0.03100	0
25/10/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.92100	0.90800	0
25/10/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.19200	0.19800	0
25/10/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.88600	0.87300	0
25/10/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.20700	0.21300	0
25/10/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.85100	0.83900	0
25/10/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.22200	0.22900	0
25/10/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.72100	0.71000	0
25/10/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.16200	0.16700	0
25/10/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.61800	0.60800	0
25/10/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.20900	0.21500	0
25/10/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.93480	8.02400	0
25/10/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.05700	1.14600	0
25/10/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00400	0.00300	0
25/10/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.00800	1.09700	0
25/10/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00500	0.00400	0
25/10/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.95900	1.04800	0
25/10/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00600	0.00500	0
25/10/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.67300	0.75600	0
25/10/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.02000	0.01300	0
25/10/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.62900	0.71000	0
25/10/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.02600	0.01700	0
25/10/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.58500	0.66500	0
25/10/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.03200	0.02200	0
25/10/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.50200	0.57800	0
25/10/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.04900	0.03500	0
25/10/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.46200	0.53600	0
25/10/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.05900	0.04300	0
25/10/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.58900	0.65700	0
25/10/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.15400	0.13300	0
25/10/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.55600	0.62200	0
25/10/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.17100	0.14800	0
25/10/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.52600	0.58800	0
25/10/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.19100	0.16400	0
25/10/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.32600	0.38800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.12300	0.09500	0
25/10/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.07610	0.07290	12,659
25/10/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.08750	0.08560	18,519
25/10/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.19400	0.18940	12,423
25/10/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.38880	0.39410	100,000
25/10/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.15600	0.15780	100,000
25/10/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.21870	0.21290	12,346
25/10/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.21370	9.17140	0
25/10/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.44100	1.40000	0
25/10/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.01000	0.01100	0
25/10/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.34400	1.30200	0
25/10/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.01300	0.01300	0
25/10/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.19800	1.15600	0
25/10/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.01700	0.01700	0
25/10/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.10200	1.06000	0
25/10/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.02100	0.02100	0
25/10/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.96100	0.92000	0
25/10/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.03000	0.03100	0
25/10/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.87100	0.83400	0
25/10/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.04000	0.04500	0
25/10/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.82800	0.79200	0
25/10/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.04700	0.05300	0
25/10/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.78700	0.75200	0
25/10/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.05600	0.06300	0
25/10/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.70700	0.67400	0
25/10/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.07600	0.08500	0
25/10/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.66900	0.63700	0
25/10/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.08800	0.09800	0
25/10/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.89000	0.85200	0
25/10/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.22600	0.23100	0
25/10/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.85800	0.82100	0
25/10/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.24400	0.25000	0
25/10/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.82800	0.79100	0
25/10/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.26400	0.27000	0
25/10/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.53100	0.50700	0
25/10/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.15000	0.16800	0
25/10/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.47400	0.45200	0
25/10/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.19300	0.21300	0
25/10/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.42200	0.40200	0
25/10/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.24100	0.26300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.39800	0.37900	0
25/10/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.26700	0.29000	0
25/10/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.31500	0.30100	0
25/10/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.38400	0.41200	0
25/10/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.29700	0.28500	0
25/10/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.41600	0.44600	0
25/10/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.23800	0.22900	0
25/10/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.55700	0.59000	0
25/10/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.22500	0.21700	0
25/10/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.59400	0.62800	0
25/10/2011	RAIN On 19-December-11			Foreign Exchange Future	16,213.05000	16,185.90000	0
25/10/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.27260	1.26980	0
25/10/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.20760	0.20500	0
25/10/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00140	0.00150	0
25/10/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.15970	0.15730	0
25/10/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00350	0.00380	0
25/10/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.14550	0.14420	0
25/10/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.02290	0.02440	0
25/10/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.11260	0.11220	0
25/10/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.04000	0.04240	0
25/10/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08730	0.08760	0
25/10/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.06470	0.06780	0
Futures Open Interest							742,412.00
Options Open Interest							273,856.00
Total							1,016,268.00