



# Currency Futures & Options Weekly Statistics

From: 31/10/2011 To: 01/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.16810	10.04390	0
31/10/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.04800	1.92400	0
31/10/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
31/10/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.94800	1.82400	0
31/10/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
31/10/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.89800	1.77400	0
31/10/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
31/10/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.84800	1.72400	0
31/10/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
31/10/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.90300	1.78000	0
31/10/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00800	0.01000	0
31/10/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.85400	1.73100	0
31/10/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00900	0.01100	0
31/10/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.80600	1.68200	0
31/10/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01100	0.01200	0
31/10/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.64800	1.52500	0
31/10/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
31/10/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.59900	1.47500	0
31/10/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00200	0.00100	0
31/10/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.65900	1.53800	0
31/10/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.01400	0.01800	0
31/10/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.61100	1.49000	0
31/10/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.01600	0.02000	0
31/10/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.56300	1.44300	0
31/10/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.01800	0.02300	0
31/10/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.51600	1.39600	0
31/10/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.02100	0.02600	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.46900	1.35000	0
31/10/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.02400	0.03000	0
31/10/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.42200	1.30400	0
31/10/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.02700	0.03400	0
31/10/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.37500	1.25800	0
31/10/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.03000	0.03800	0
31/10/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.32900	1.21300	0
31/10/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.03400	0.04300	10,000
31/10/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.28400	1.16900	0
31/10/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.03900	0.04900	0
31/10/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.23800	1.12500	0
31/10/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.04300	0.05500	0
31/10/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.19300	1.08100	0
31/10/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.04800	0.06100	0
31/10/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.14900	1.03800	0
31/10/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.05400	0.06800	0
31/10/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.10500	0.99600	0
31/10/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.06000	0.07600	0
31/10/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.07400	0.96600	0
31/10/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.06500	0.08200	0
31/10/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.06200	0.95400	0
31/10/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.06700	0.08400	1,000
31/10/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.03100	0.92500	0
31/10/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.07200	0.09100	0
31/10/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.02000	0.91300	0
31/10/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.07500	0.09300	0
31/10/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.98900	0.88600	0
31/10/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.08000	0.10200	0
31/10/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.97800	0.87600	10,000
31/10/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.08300	0.10600	0
31/10/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.22900	1.13000	16,000
31/10/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.19900	0.22900	0
31/10/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.19300	1.09700	0
31/10/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.21300	0.24600	0
31/10/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.15800	1.06400	0
31/10/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.22800	0.26300	0
31/10/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.12400	1.03500	37,000
31/10/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.24400	0.28400	0
31/10/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.78800	0.70400	0
31/10/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.14300	0.18400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.75400	0.67300	0
31/10/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.15900	0.20300	0
31/10/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.72100	0.64400	0
31/10/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.17600	0.22400	0
31/10/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.68900	0.61700	5,000
31/10/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.19400	0.24700	2,420
31/10/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.65800	0.59100	0
31/10/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.21300	0.27100	0
31/10/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.62900	0.56700	0
31/10/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.23400	0.29700	0
31/10/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.05900	0.99700	0
31/10/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.44600	0.51300	0
31/10/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.03500	0.97600	0
31/10/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.47200	0.54200	0
31/10/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.01200	0.95600	0
31/10/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.49900	0.57200	0
31/10/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.53100	0.48000	0
31/10/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.33600	0.41000	0
31/10/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.50900	0.46100	0
31/10/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.36400	0.44100	0
31/10/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.08400	1.02800	0
31/10/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.64000	0.71200	0
31/10/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.06500	1.00800	0
31/10/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.67100	0.74200	0
31/10/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.95800	1.90000	200
31/10/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.89000	0.95700	0
31/10/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.43100	0.39000	0
31/10/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.48600	0.57000	0
31/10/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.00600	0.95400	0
31/10/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.76200	0.83800	180
31/10/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.39700	0.36000	0
31/10/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.55200	0.64000	0
31/10/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.38100	0.34600	0
31/10/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.58600	0.67600	0
31/10/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.36500	0.33200	0
31/10/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.62000	0.71200	0
31/10/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.35100	0.32000	0
31/10/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.65600	0.75000	0
31/10/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.33700	0.30700	0
31/10/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.69200	0.78700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.32400	0.29600	0
31/10/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.72900	0.82600	0
31/10/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.79300	1.73200	0
31/10/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.17500	1.23900	0
31/10/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.77600	1.71500	0
31/10/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.20800	1.27200	0
31/10/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.76000	1.69600	0
31/10/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.24200	1.30300	0
31/10/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.57400	0.53700	0
31/10/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.99400	1.08600	4,000
31/10/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.08900	0.07900	0
31/10/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.84200	0.95500	0
31/10/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.07900	0.07100	0
31/10/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.93200	1.04700	0
31/10/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.24000	0.22000	3
31/10/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	1.04500	1.15000	0
31/10/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.69800	0.66500	180
31/10/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.45400	1.54900	0
31/10/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.49300	2.42300	0
31/10/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.47500	1.52900	0
31/10/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.47300	2.40300	0
31/10/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.50500	1.55900	0
31/10/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.45300	2.38400	0
31/10/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.53500	1.59000	0
31/10/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00500	0.00400	0
31/10/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	3.05800	3.18000	0
31/10/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
31/10/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	4.00400	4.12700	0
31/10/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	7.99510	7.86990	327
31/10/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.95741	0.83832	0
31/10/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.01001	0.01462	0
31/10/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.90913	0.79087	0
31/10/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.01173	0.01717	0
31/10/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.86114	0.74559	0
31/10/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.01374	0.02189	0
31/10/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.68913	0.61689	0
31/10/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.19403	0.24699	0
31/10/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.65849	0.59136	0
31/10/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.21339	0.27146	0
31/10/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.62894	0.56696	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.23384	0.29706	0
31/10/2011	£ / R On 18-June-12			Foreign Exchange Future	12.95440	12.81200	2,837
31/10/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.18100	2.04300	0
31/10/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00600	0.00700	0
31/10/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	1.98300	1.84500	0
31/10/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00800	0.00900	0
31/10/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.98400	1.84900	0
31/10/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.06500	0.07100	0
31/10/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.89100	1.75700	0
31/10/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.07200	0.07900	0
31/10/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.79800	1.66600	0
31/10/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.07900	0.08800	0
31/10/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.39500	1.25800	0
31/10/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.02000	0.02200	0
31/10/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.57200	1.44300	0
31/10/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.10300	0.11500	0
31/10/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.52700	1.39900	0
31/10/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.10800	0.12100	0
31/10/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.48300	1.35600	0
31/10/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.11400	0.12800	0
31/10/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.43900	1.31700	0
31/10/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.12000	0.13900	0
31/10/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.39900	1.27900	0
31/10/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.13000	0.15100	0
31/10/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.11000	0.98000	0
31/10/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.03500	0.04400	0
31/10/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.06400	0.93600	0
31/10/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.03900	0.05000	0
31/10/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.28400	1.17000	0
31/10/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.16500	0.19200	0
31/10/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.97300	0.84800	0
31/10/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.04800	0.06200	0
31/10/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.47000	1.36300	0
31/10/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.31600	0.35100	0
31/10/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.43700	1.33200	0
31/10/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.33300	0.37000	0
31/10/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.40500	1.30200	0
31/10/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.35100	0.39000	0
31/10/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.60700	0.52000	0
31/10/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.13200	0.18400	0

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31/10/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.89000	0.80700	0
31/10/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.37100	0.42900	0
31/10/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10280	0.10410	6
31/10/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03140	0.03270	0
31/10/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
31/10/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02293	0.02420	0
31/10/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00013	0.00010	0
31/10/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01388	0.01502	0
31/10/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00108	0.00092	0
31/10/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00744	0.00827	0
31/10/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00464	0.00417	0
31/10/2011	€ / R On 17-September-12			Foreign Exchange Future	11.43160	11.39620	250
31/10/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.19600	2.16500	0
31/10/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01900	0.02100	0
31/10/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.14800	2.11700	0
31/10/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.02100	0.02300	0
31/10/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.74700	1.71600	0
31/10/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00300	0.00400	0
31/10/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.64800	1.61700	0
31/10/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00400	0.00500	0
31/10/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.54900	1.51800	0
31/10/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00500	0.00600	8,220
31/10/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.67700	1.64800	0
31/10/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.05000	0.05400	0
31/10/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.45000	1.41900	0
31/10/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00600	0.00700	0
31/10/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.30200	1.27100	0
31/10/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00800	0.00900	0
31/10/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.45100	1.42400	0
31/10/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.07400	0.08000	0
31/10/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.20300	1.17300	0
31/10/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00900	0.01100	0
31/10/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.36400	1.33700	0
31/10/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.08700	0.09300	0
31/10/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.10500	1.07700	0
31/10/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.01100	0.01500	0
31/10/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.05800	1.03100	0
31/10/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.01400	0.01900	0
31/10/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.23500	1.21000	0
31/10/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.10800	0.11600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.19500	1.17000	0
31/10/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.11800	0.12600	0
31/10/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.15600	1.13200	0
31/10/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.12900	0.13800	0
31/10/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.07900	1.05600	0
31/10/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.15200	0.16200	0
31/10/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.04100	1.01900	0
31/10/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.16400	0.17500	0
31/10/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.21900	1.19000	0
31/10/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.26300	0.26900	0
31/10/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.18500	1.15700	0
31/10/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.27900	0.28600	0
31/10/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.15200	1.12500	0
31/10/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.29600	0.30400	0
31/10/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.83200	0.81400	0
31/10/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.25500	0.27000	0
31/10/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.18300	1.16200	0
31/10/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.42700	0.44100	0
31/10/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.15200	1.13100	0
31/10/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.44600	0.46000	0
31/10/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.74600	0.73100	0
31/10/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.31900	0.33700	0
31/10/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.16000	1.14000	0
31/10/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.50400	0.51900	0
31/10/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.66900	0.65600	0
31/10/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.39200	0.41200	0
31/10/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.64500	0.63200	0
31/10/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.41800	0.43800	0
31/10/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.31900	0.32100	8,220
31/10/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.27500	0.30900	0
31/10/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.57800	0.56700	0
31/10/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.50100	0.52300	0
31/10/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.24200	0.24900	0
31/10/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.39800	0.43700	0
31/10/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.50000	0.49200	0
31/10/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.62300	0.64800	0
31/10/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.43500	0.42800	0
31/10/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.75800	0.78400	0
31/10/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.14100	0.15100	0
31/10/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.69700	0.73900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.13200	0.14200	0
31/10/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.73800	0.78000	0
31/10/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.36600	0.36200	0
31/10/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.93900	0.96800	0
31/10/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.09700	0.10700	0
31/10/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.95300	0.99500	0
31/10/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.30600	9.29630	0
31/10/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.14500	2.10900	0
31/10/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00700	0.00800	0
31/10/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.72200	1.68600	0
31/10/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
31/10/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.67200	1.63600	0
31/10/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
31/10/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.62300	1.58600	0
31/10/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00200	0.00200	0
31/10/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.41600	1.38200	0
31/10/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02800	0.03100	0
31/10/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.37000	1.33600	0
31/10/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03200	0.03500	0
31/10/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.18900	1.15800	0
31/10/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.05100	0.05700	0
31/10/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.43600	2.42100	0
31/10/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.38000	0.37500	0
31/10/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.39600	2.38000	0
31/10/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.39000	0.38400	0
31/10/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.35500	2.34000	0
31/10/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39900	0.39400	0
31/10/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.01700	0.98800	0
31/10/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.07900	0.08700	0
31/10/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.97600	0.94700	0
31/10/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.08800	0.09600	0
31/10/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.84100	0.81000	0
31/10/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.02000	0.02600	0
31/10/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.95000	0.92400	0
31/10/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.19100	0.20200	0
31/10/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.91400	0.88900	0
31/10/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.20500	0.21700	0
31/10/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.88000	0.85600	0
31/10/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.22100	0.23400	0
31/10/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.74400	0.72000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.15600	0.16900	0
31/10/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.64000	0.61800	0
31/10/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.20200	0.21700	0
31/10/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.99630	7.90400	0
31/10/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.11600	1.02600	0
31/10/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00300	0.00300	0
31/10/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.06600	0.97700	0
31/10/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00300	0.00400	0
31/10/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.01700	0.92800	0
31/10/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00400	0.00500	0
31/10/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.72500	0.64100	0
31/10/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.01200	0.01800	0
31/10/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.67800	0.59600	0
31/10/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.01500	0.02300	0
31/10/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.63200	0.55200	0
31/10/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.01900	0.02900	0
31/10/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.54400	0.46800	0
31/10/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.03100	0.04500	0
31/10/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.50100	0.42800	0
31/10/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.03800	0.05500	0
31/10/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.61900	0.55500	0
31/10/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.12300	0.15100	0
31/10/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.58300	0.52400	0
31/10/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.13700	0.17000	0
31/10/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.54800	0.49400	0
31/10/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.15200	0.19000	0
31/10/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.34900	0.29100	0
31/10/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.08600	0.11800	0
31/10/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.06910	0.05270	12,659
31/10/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.07150	0.05290	18,519
31/10/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.21520	0.22330	12,423
31/10/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.33650	0.30310	100,000
31/10/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.17200	0.20630	100,000
31/10/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.24310	0.24960	12,346
31/10/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.07250	0.05630	18,750
31/10/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.20370	9.15290	0
31/10/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.42600	1.37700	0
31/10/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00500	0.00600	0
31/10/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.32700	1.27800	0
31/10/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.17900	1.13100	0
31/10/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00800	0.01000	0
31/10/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.08100	1.03300	0
31/10/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.01000	0.01200	0
31/10/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.93400	0.89000	0
31/10/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.01300	0.01900	0
31/10/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.84300	0.80100	0
31/10/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.02200	0.03000	0
31/10/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.79800	0.75800	0
31/10/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.02700	0.03700	0
31/10/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.75500	0.71600	0
31/10/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.03400	0.04500	0
31/10/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.67100	0.63600	0
31/10/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.05000	0.06500	0
31/10/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.63100	0.59800	0
31/10/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.06000	0.07700	0
31/10/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.85000	0.81900	0
31/10/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.19600	0.21600	0
31/10/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.81700	0.78800	0
31/10/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.21300	0.23500	0
31/10/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.78500	0.75700	0
31/10/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.23100	0.25400	0
31/10/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.48800	0.46400	0
31/10/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.11700	0.14300	0
31/10/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.42600	0.40700	0
31/10/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.15500	0.18600	0
31/10/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.37100	0.35600	0
31/10/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.20000	0.23500	0
31/10/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.34600	0.33200	0
31/10/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.22500	0.26100	0
31/10/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.26100	0.25400	0
31/10/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.34000	0.38300	0
31/10/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.24300	0.23800	0
31/10/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.37200	0.41700	0
31/10/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.18500	0.18300	0
31/10/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.51400	0.56200	0
31/10/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.17200	0.17200	0
31/10/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.55100	0.60100	0
31/10/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.11250	1.10700	0
31/10/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01600	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
31/10/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00600	0.00000	0
31/10/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
31/10/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01600	0.00000	0
31/10/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
31/10/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
31/10/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00400	0.00000	0
31/10/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00600	0.00000	0
31/10/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
31/10/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
31/10/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00400	0.00000	0
31/10/2011	RAIN On 19-December-11			Foreign Exchange Future	16,019.33000	15,914.67000	0
31/10/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.25930	1.23850	0
31/10/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.19400	0.17420	0
31/10/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00120	0.00160	0
31/10/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.14590	0.12640	0
31/10/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00310	0.00380	0
31/10/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.13230	0.11770	0
31/10/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.02300	0.02920	0
31/10/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.10000	0.08870	0
31/10/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.04070	0.05020	0
31/10/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.07550	0.06680	0
31/10/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.06620	0.07830	0
01/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.41290	10.16810	0
01/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.29300	2.04800	0
01/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.19300	1.94800	0
01/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.14300	1.89800	0
01/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.09300	1.84800	0
01/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.14900	1.90300	0
01/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00600	0.00800	0
01/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.10000	1.85400	0
01/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00700	0.00900	0
01/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.05100	1.80600	0
01/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00800	0.01100	0
01/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.89300	1.64800	0
01/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.84300	1.59900	0
01/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00100	0.00200	0
01/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.90400	1.65900	0
01/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.01100	0.01400	0
01/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.85500	1.61100	0
01/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.01200	0.01600	0
01/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.80700	1.56300	0
01/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.01400	0.01800	0
01/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.75800	1.51600	0
01/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.01500	0.02100	2,420
01/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.71000	1.46900	0
01/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.01700	0.02400	0
01/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.66200	1.42200	0
01/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.01900	0.02700	0
01/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.61400	1.37500	0
01/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.02100	0.03000	0
01/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.56700	1.32900	0
01/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.02400	0.03400	10,000
01/11/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.52100	1.28400	0
01/11/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.02800	0.03900	0
01/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.47400	1.23800	0
01/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.03100	0.04300	0
01/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.42800	1.19300	0
01/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.03500	0.04800	0
01/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.38300	1.14900	0
01/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.04000	0.05400	0
01/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.33800	1.10500	0
01/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.04500	0.06000	0
01/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.30600	1.07400	0
01/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.04900	0.06500	0
01/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.29300	1.06200	0
01/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.05000	0.06700	1,000
01/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.26100	1.03100	0
01/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.05400	0.07200	0
01/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.24900	1.02000	0
01/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.05600	0.07500	0
01/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.21800	0.98900	0
01/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.06100	0.08000	0
01/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.20600	0.97800	10,000
01/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.06300	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.43600	1.22900	16,000
01/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.15600	0.19900	0
01/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.39900	1.19300	0
01/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.16900	0.21300	0
01/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.36200	1.15800	0
01/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.18200	0.22800	0
01/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.32500	1.12400	37,000
01/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.19500	0.24400	0
01/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.99700	0.78800	0
01/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.10400	0.14300	0
01/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.95700	0.75400	0
01/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.11400	0.15900	0
01/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.91800	0.72100	0
01/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.12500	0.17600	0
01/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.88200	0.68900	5,000
01/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.13900	0.19400	2,420
01/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.84800	0.65800	0
01/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.15500	0.21300	0
01/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.81400	0.62900	0
01/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.17100	0.23400	0
01/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.23000	1.05900	0
01/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.36400	0.44600	0
01/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.20400	1.03500	0
01/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.38800	0.47200	0
01/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.17800	1.01200	0
01/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.41200	0.49900	0
01/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.69000	0.53100	0
01/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.24700	0.33600	0
01/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.66200	0.50900	0
01/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.26900	0.36400	0
01/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.24200	1.08400	0
01/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.53800	0.64000	0
01/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.22000	1.06500	0
01/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.56600	0.67100	0
01/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.16900	1.95800	200
01/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.78000	0.89000	0
01/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.56500	0.43100	0
01/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.37200	0.48600	0
01/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.15700	1.00600	0
01/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.65300	0.76200	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.52200	0.39700	0
01/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.42900	0.55200	0
01/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.50300	0.38100	0
01/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.46000	0.58600	0
01/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.48400	0.36500	0
01/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.49100	0.62000	0
01/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.46500	0.35100	0
01/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.52200	0.65600	0
01/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.44700	0.33700	0
01/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.55400	0.69200	0
01/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.43000	0.32400	0
01/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.58700	0.72900	0
01/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.99700	1.79300	0
01/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.05800	1.17500	0
01/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.97700	1.77600	0
01/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.08800	1.20800	0
01/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.95800	1.76000	0
01/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.11900	1.24200	0
01/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.69100	0.57400	0
01/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.86100	0.99400	4,000
01/11/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.14400	0.08900	0
01/11/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.65200	0.84200	0
01/11/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.12600	0.07900	0
01/11/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.73400	0.93200	0
01/11/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.31700	0.24000	3
01/11/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.87400	1.04500	0
01/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.81300	0.69800	180
01/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.30900	1.45400	0
01/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.64800	2.49300	0
01/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.38500	1.47500	0
01/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.63100	2.47300	0
01/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.41800	1.50500	0
01/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.61400	2.45300	0
01/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.45100	1.53500	0
01/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.01100	0.00500	0
01/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.81900	3.05800	0
01/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00200	0.00100	0
01/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.76000	4.00400	0
01/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.24300	7.99510	327
01/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.20017	0.95741	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00767	0.01001	0
01/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.15151	0.90913	0
01/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00901	0.01173	0
01/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.10305	0.86114	0
01/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.01055	0.01374	0
01/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.88224	0.68913	0
01/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.13924	0.19403	0
01/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.84765	0.65849	0
01/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.15465	0.21339	0
01/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.81407	0.62894	0
01/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.17107	0.23384	0
01/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.50257	0.00000	80
01/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.45957	0.00000	0
01/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.26020	12.95440	2,847
01/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.47900	2.18100	0
01/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00500	0.00600	0
01/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.28000	1.98300	0
01/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00600	0.00800	0
01/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.27400	1.98400	0
01/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.05200	0.06500	0
01/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.17900	1.89100	0
01/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.05700	0.07200	768
01/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	2.08600	1.79800	0
01/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.06400	0.07900	0
01/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.68800	1.39500	0
01/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.01400	0.02000	0
01/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.85400	1.57200	0
01/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.08200	0.10300	0
01/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.80900	1.52700	0
01/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.08700	0.10800	0
01/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.76300	1.48300	0
01/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.09100	0.11400	0
01/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.71800	1.43900	0
01/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.09600	0.12000	0
01/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.67300	1.39900	0
01/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.10100	0.13000	0
01/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.39600	1.11000	0
01/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.02200	0.03500	0
01/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.34700	1.06400	0
01/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.02300	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.54000	1.28400	0
01/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.11800	0.16500	0
01/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.25300	0.97300	0
01/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.02900	0.04800	0
01/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.70300	1.47000	0
01/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.24300	0.31600	0
01/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.66500	1.43700	0
01/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.25500	0.33300	0
01/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.62800	1.40500	0
01/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.26800	0.35100	0
01/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.30000	0.00000	0
01/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.17800	0.00000	768
01/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.84500	0.60700	0
01/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.07100	0.13200	0
01/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	1.09200	0.89000	0
01/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.27000	0.37100	0
01/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10560	0.10280	6
01/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03410	0.03140	0
01/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02568	0.02293	0
01/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00008	0.00013	0
01/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01632	0.01388	0
01/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00072	0.00108	0
01/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00906	0.00744	0
01/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00346	0.00464	0
01/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.53020	11.43160	250
01/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.28600	2.19600	0
01/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01600	0.01900	0
01/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.23800	2.14800	0
01/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01800	0.02100	0
01/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.83500	1.74700	0
01/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00300	0.00300	0
01/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.73600	1.64800	0
01/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00400	0.00400	0
01/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.63600	1.54900	0
01/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00400	0.00500	8,220
01/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.76400	1.67700	0
01/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.04400	0.05000	0
01/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.53700	1.45000	0
01/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00500	0.00600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.38900	1.30200	0
01/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00700	0.00800	0
01/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.53600	1.45100	0
01/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.06600	0.07400	0
01/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.29000	1.20300	0
01/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00800	0.00900	0
01/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.44700	1.36400	0
01/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.07700	0.08700	0
01/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.19100	1.10500	0
01/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.00900	0.01100	0
01/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.14200	1.05800	0
01/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.01000	0.01400	0
01/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.31700	1.23500	0
01/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.09700	0.10800	0
01/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.27400	1.19500	0
01/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.10400	0.11800	0
01/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.23200	1.15600	0
01/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.11200	0.12900	0
01/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.15300	1.07900	0
01/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.13300	0.15200	0
01/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.11500	1.04100	0
01/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.14500	0.16400	0
01/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.28900	1.21900	0
01/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.23700	0.26300	0
01/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.25500	1.18500	0
01/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.25300	0.27900	0
01/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.22100	1.15200	0
01/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.26900	0.29600	0
01/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.89800	0.83200	0
01/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.22800	0.25500	0
01/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.25000	1.18300	0
01/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.39500	0.42700	0
01/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.21800	1.15200	0
01/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.41300	0.44600	0
01/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.80300	0.74600	0
01/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.28300	0.31900	0
01/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.18700	1.16000	0
01/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.43200	0.50400	0
01/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.72000	0.66900	0
01/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.35000	0.39200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.69500	0.64500	0
01/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.37500	0.41800	0
01/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.36200	0.31900	8,220
01/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.23000	0.27500	0
01/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.62300	0.57800	0
01/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.45300	0.50100	0
01/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.27300	0.24200	0
01/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.34100	0.39800	0
01/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.53900	0.50000	0
01/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.56900	0.62300	0
01/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.46800	0.43500	0
01/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.69800	0.75800	0
01/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.16000	0.14100	0
01/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.62800	0.69700	0
01/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.15000	0.13200	0
01/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.66800	0.73800	0
01/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.39300	0.36600	0
01/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.87300	0.93900	0
01/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.11000	0.09700	0
01/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.87800	0.95300	0
01/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.31830	9.30600	0
01/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.19200	2.14500	0
01/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00600	0.00700	0
01/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.76700	1.72200	0
01/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.71700	1.67200	0
01/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.66800	1.62300	0
01/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00200	0.00200	0
01/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.46100	1.41600	0
01/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.02500	0.02800	0
01/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.41400	1.37000	0
01/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.02800	0.03200	0
01/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.23100	1.18900	0
01/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.04500	0.05100	0
01/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.44900	2.43600	0
01/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.38100	0.38000	0
01/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.40800	2.39600	0
01/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.39000	0.39000	0
01/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.36800	2.35500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.40000	0.39900	0
01/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	1.05600	1.01700	0
01/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.07000	0.07900	0
01/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	1.01300	0.97600	0
01/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.07700	0.08800	0
01/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.88200	0.84100	0
01/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.01600	0.02000	0
01/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.98600	0.95000	0
01/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.17700	0.19100	0
01/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.95000	0.91400	0
01/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.19100	0.20500	0
01/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.91500	0.88000	0
01/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.20600	0.22100	0
01/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.77500	0.74400	0
01/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.13900	0.15600	0
01/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.66800	0.64000	0
01/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.18200	0.20200	0
01/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	8.09480	7.99630	0
01/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.21300	1.11600	0
01/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00300	0.00300	0
01/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.16300	1.06600	0
01/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00300	0.00300	0
01/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	1.11400	1.01700	0
01/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00400	0.00400	0
01/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.82000	0.72500	0
01/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.01000	0.01200	0
01/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.77300	0.67800	0
01/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.01300	0.01500	0
01/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.72600	0.63200	0
01/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.01600	0.01900	0
01/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.63500	0.54400	0
01/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.02500	0.03100	0
01/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.59100	0.50100	0
01/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.03100	0.03800	0
01/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.70500	0.61900	0
01/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.11000	0.12300	0
01/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.66800	0.58300	0
01/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.12300	0.13700	0
01/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.63200	0.54800	0
01/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.13700	0.15200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.42800	0.34900	0
01/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.06800	0.08600	0
01/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.10050	0.06910	12,659
01/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.11030	0.07150	18,519
01/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.16780	0.21520	12,423
01/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.43210	0.33650	100,000
01/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.11290	0.17200	100,000
01/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.19240	0.24310	12,346
01/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.10860	0.07250	18,750
01/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.27660	9.20370	0
01/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.49600	1.42600	0
01/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00500	0.00500	0
01/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.39700	1.32700	0
01/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00600	0.00600	0
01/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.25000	1.17900	0
01/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00900	0.00800	0
01/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.15200	1.08100	0
01/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.01100	0.01000	0
01/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.00700	0.93400	0
01/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.01600	0.01300	0
01/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.91100	0.84300	0
01/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.02000	0.02200	0
01/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.86600	0.79800	0
01/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.02500	0.02700	0
01/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.82200	0.75500	0
01/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.03100	0.03400	0
01/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.73700	0.67100	0
01/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.04600	0.05000	0
01/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.69700	0.63100	0
01/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.05600	0.06000	0
01/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.91400	0.85000	0
01/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.18700	0.19600	0
01/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.88100	0.81700	0
01/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.20400	0.21300	0
01/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.84800	0.78500	0
01/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.22100	0.23100	0
01/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.54600	0.48800	0
01/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.10500	0.11700	0
01/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.48200	0.42600	0
01/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.14100	0.15500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.42300	0.37100	0
01/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.18200	0.20000	0
01/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.39600	0.34600	0
01/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.20500	0.22500	0
01/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.30200	0.26100	0
01/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.31100	0.34000	0
01/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.28300	0.24300	0
01/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.34200	0.37200	0
01/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.21600	0.18500	0
01/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.47500	0.51400	0
01/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.20200	0.17200	0
01/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.51100	0.55100	0
01/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.11570	1.11250	0
01/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01900	0.01600	0
01/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00900	0.00600	0
01/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01900	0.01600	0
01/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00100	0.00400	0
01/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00900	0.00600	0
01/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
01/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
01/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00100	0.00400	0
01/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,344.55000	16,019.33000	0
01/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.29740	1.25930	0
01/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.23160	0.19400	0
01/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00060	0.00120	0
01/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.18280	0.14590	0
01/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00180	0.00310	0
01/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.16480	0.13230	0
01/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.01740	0.02300	0
01/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.12900	0.10000	0
01/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.03160	0.04070	0
01/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.09900	0.07550	0
01/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.05160	0.06620	0
<b>Futures Open Interest</b>							<b>709,198.00</b>
<b>Options Open Interest</b>							<b>300,551.00</b>
<b>Total</b>							<b>1,009,749.00</b>