



# Currency Futures & Options Monthly Statistics

From: 03/01/2011 To: 26/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.69090	6.70950	272,019
03/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.01000	29,607
03/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00900	340
03/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.01000	0
03/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00300	0.00500	30,000
03/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
03/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.03100	0.03800	29,607
03/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00300	0.00500	3,000
03/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.01900	0.02400	12,000
03/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.01700	0.02200	871
03/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01500	0.02000	3,071
03/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.03500	0.04300	10,500
03/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.05200	0.06100	4,780
03/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.02400	0.03000	65
03/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.10300	0.11400	3,000
03/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.04600	0.05400	500
03/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.02700	0.03400	400
03/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.04000	0.04800	0
03/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.54900	0.53900	2,571
03/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.26200	0.25500	0
03/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.68600	0.67500	0
03/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.50500	0.49500	0
03/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.73300	0.72100	0
03/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.46100	0.45200	3,000
03/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.59400	0.58400	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.92400	0.91100	0
03/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.87600	0.86300	0
03/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.82800	0.81500	0
03/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.71200	1.69600	0
03/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.64000	0.62900	0
03/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.80900	3.79100	0
03/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.26600	1.25100	0
03/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.81200	1.79600	0
03/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.36500	1.35000	0
03/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.31500	1.30100	0
03/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.77660	6.79590	60,002
03/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.09800	0.10400	0
03/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.09200	0.09800	300
03/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.10500	0.11100	0
03/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.29600	0.31400	0
03/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.21900	0.21800	0
03/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.72800	0.71500	0
03/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.81500	0.80200	0
03/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.77100	0.75800	0
03/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.86740	6.88640	10,708
03/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.10200	0.10600	0
03/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.09800	0.10200	0
03/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.10700	0.11100	0
03/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.24000	1.22500	0
03/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.33100	1.31600	0
03/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.28500	1.27000	0
03/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.95380	6.97220	16
03/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.28400	0.29500	0
03/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.27200	0.28300	0
03/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.29700	0.30800	0
03/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.64300	0.63600	0
03/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.71800	0.71100	0
03/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.68000	0.67300	0
03/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	8.95030	8.96830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.45300	1.46900	0
03/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.43800	1.45400	0
03/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.46800	1.48300	0
03/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.66800	1.66500	0
03/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.73800	1.73600	0
03/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.70300	1.70100	0
03/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.69090	6.70950	125
03/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.06850	0.07818	0
03/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.05977	0.06899	0
03/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.07854	0.08869	0
03/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.33764	0.32919	0
03/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.41887	0.40949	0
03/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.37760	0.36868	0
03/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.77660	6.79590	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.17114	0.18049	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.15905	0.16800	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.18429	0.19407	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.40769	0.39817	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.48245	0.47210	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.44454	0.43459	0
03/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.35190	10.39250	45,246
03/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01100	0.01400	0
03/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01000	0.01200	0
03/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.01200	0.01500	0
03/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.02300	0.02700	870
03/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00300	0.00300	870
03/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00800	0.00900	150
03/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.65600	1.61700	0
03/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.20100	2.16100	0
03/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.41000	1.37300	0
03/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	1.12100	1.08500	0
03/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.50800	1.47000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.45900	1.42200	0
03/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.47460	10.51620	2,059
03/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.08100	0.08700	0
03/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.07700	0.08300	0
03/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.08500	0.09200	0
03/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.41000	1.37600	0
03/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.50200	1.46700	0
03/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.45600	1.42100	0
03/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.60260	10.64390	2,426
03/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.23300	0.24500	0
03/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.22400	0.23500	0
03/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.24300	0.25500	0
03/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	1.09000	1.06100	0
03/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.17100	1.14100	0
03/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	1.13000	1.10100	0
03/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	10.72150	10.76290	0
03/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.31700	0.32600	0
03/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.30700	0.31600	0
03/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.32700	0.33700	0
03/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.20600	1.17400	0
03/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.28600	1.25300	0
03/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.24600	1.21300	0
03/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08210	0.08250	731
03/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00114	0.00127	0
03/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00022	0.00026	0
03/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00573	0.00608	0
03/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00063	0.00058	0
03/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01512	0.01476	0
03/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00604	0.00577	0
03/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08320	0.08370	0
03/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00341	0.00364	0
03/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00903	0.00947	0
03/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00130	0.00140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01310	0.01270	0
03/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00083	0.00077	0
03/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00521	0.00494	0
03/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.90760	8.96400	18,024
03/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01600	0.02100	0
03/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01400	0.01800	0
03/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.01800	0.02400	0
03/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.03600	0.04500	10,429
03/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00500	14,937
03/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00400	4,508
03/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00800	0.01000	100
03/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.02800	0.03500	0
03/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.72000	0.67100	3,000
03/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.20000	1.14600	0
03/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.59500	1.54000	0
03/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.49600	1.44100	0
03/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.86000	0.81000	0
03/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.62800	0.58100	0
03/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.95600	0.90400	0
03/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.90800	0.85700	0
03/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.01770	9.07550	5,855
03/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10600	0.11800	0
03/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.09900	0.11100	0
03/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.11200	0.12500	0
03/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.84400	0.80000	0
03/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.93100	0.88600	0
03/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.88800	0.84300	0
03/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.13420	9.19180	2,364
03/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.22700	0.24600	0
03/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.21600	0.23400	0
03/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.23800	0.25800	0
03/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.70400	0.66600	0
03/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.78200	0.74200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.74300	0.70400	0
03/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.24580	9.30270	0
03/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.29800	0.31800	0
03/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.31000	0.33100	0
03/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.28700	0.30600	0
03/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.89100	0.85300	0
03/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.81400	0.77800	0
03/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.85200	0.81500	0
03/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.75510	6.77410	7,963
03/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.15100	0.16400	0
03/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11900	0.13200	0
03/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.18500	0.20000	0
03/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08000	0.07600	0
03/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11400	0.10800	0
03/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09600	0.09000	0
03/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.76130	6.78090	925
03/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.25700	0.27600	0
03/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.22400	0.24200	0
03/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.29100	0.31100	0
03/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13000	0.13000	0
03/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16300	0.16100	0
03/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14600	0.14500	0
03/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.76360	6.78300	5,790
03/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.31100	0.32900	0
03/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.27800	0.29700	0
03/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34400	0.36300	0
03/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18000	0.18000	0
03/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21400	0.21400	0
03/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19700	0.19600	0
03/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.58970	7.59430	0
03/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.99300	0.99700	0
03/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.97200	0.97700	0
03/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.01500	1.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.67500	0.67500	0
03/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.73200	0.73300	0
03/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.70300	0.70300	0
03/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.74560	6.77840	1,991
03/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.02900	0.03600	0
03/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.03600	0.04400	0
03/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02300	0.02900	0
03/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.37700	0.35100	0
03/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.29000	0.26600	0
03/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.33300	0.30800	0
03/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.81400	6.84800	0
03/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.15700	0.17800	0
03/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.14000	0.16000	0
03/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.17700	0.19900	0
03/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.21300	0.20100	0
03/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.27600	0.26200	0
03/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.24300	0.23000	0
03/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.14400	7.16650	40
03/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.13800	0.15200	0
03/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12100	0.13400	0
03/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.15600	0.17100	0
03/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21200	0.20500	0
03/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.27700	0.26800	0
03/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.24400	0.23600	0
03/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.24410	7.26780	0
03/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.35800	0.37400	0
03/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.33100	0.34700	0
03/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.38600	0.40300	0
03/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19200	0.18500	0
03/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.23700	0.22900	0
03/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21400	0.20600	0
03/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,074.32000	13,133.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	525.70000	466.40000	0
03/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	525.70000	466.40000	0
03/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	525.70000	466.40000	0
03/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,243.56000	13,306.89000	0
03/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	256.40000	193.10000	0
03/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	256.50000	193.10000	0
03/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	256.40000	193.10000	0
03/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.01510	1.01770	0
03/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01150	0.01280	0
03/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.03120	0.03330	0
03/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00460	0.00530	0
03/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.08950	0.08760	0
03/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01610	0.01560	0
03/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.04640	0.04510	0
03/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.02950	1.03240	0
03/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03060	0.03230	0
03/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05320	0.05560	0
03/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01810	0.01930	0
03/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.08860	0.08690	0
03/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.02370	0.02320	0
03/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.05110	0.04990	0
04/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.76520	6.69090	272,259
04/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00800	0.00600	29,607
04/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00700	0.00600	340
04/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00900	0.00700	0
04/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00300	0.00300	30,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
04/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.03900	0.03100	29,607
04/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.12800	0.10300	3,000
04/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03400	0.02700	400
04/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.05000	0.04000	0
04/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00400	0.00300	3,000
04/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02400	0.01900	12,000
04/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02100	0.01700	871
04/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01900	0.01500	3,071
04/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.04400	0.03500	10,500
04/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06600	0.05200	4,780
04/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03000	0.02400	65
04/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.05700	0.04600	500
04/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.61900	0.68600	0
04/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.44200	0.50500	0
04/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.66500	0.73300	0
04/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.40100	0.46100	3,000
04/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.52900	0.59400	3,000
04/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.85400	0.92400	0
04/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.80600	0.87600	0
04/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.75900	0.82800	0
04/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.48500	0.54900	2,571
04/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.21300	0.26200	0
04/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.63900	1.71200	0
04/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.57400	0.64000	0
04/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.73500	3.80900	0
04/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.19400	1.26600	0
04/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.73800	1.81200	0
04/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.29200	1.36500	0
04/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.24300	1.31500	0
04/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.84400	6.77660	61,503
04/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.10800	0.09800	0
04/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.10100	0.09200	300
04/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.11500	0.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.33900	0.29600	0
04/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.19500	0.21900	0
04/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.67100	0.72800	0
04/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.75700	0.81500	0
04/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.71400	0.77100	0
04/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.94630	6.86740	11,728
04/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.11000	0.10200	0
04/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.10500	0.09800	0
04/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.11500	0.10700	0
04/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.16900	1.24000	0
04/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.25900	1.33100	0
04/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.21400	1.28500	0
04/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.03580	6.95380	16
04/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.31100	0.28400	0
04/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.32500	0.29700	0
04/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.29700	0.27200	0
04/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.66100	0.71800	0
04/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.58900	0.64300	0
04/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.62500	0.68000	0
04/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.03000	8.95030	0
04/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.49000	1.45300	0
04/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.50500	1.46800	0
04/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.47400	1.43800	0
04/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.69400	1.73800	0
04/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.62500	1.66800	0
04/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.66000	1.70300	0
04/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.76520	6.69090	125
04/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.08572	0.06850	0
04/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.07496	0.05977	0
04/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.09805	0.07854	0
04/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.28285	0.33764	0
04/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.35976	0.41887	0
04/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.32052	0.37760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.84400	6.77660	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.19020	0.17114	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.17660	0.15905	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.20497	0.18429	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.36097	0.40769	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.43260	0.48245	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.39620	0.44454	0
04/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.54540	10.35190	39,343
04/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01700	0.01100	0
04/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01600	0.01000	0
04/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.01900	0.01200	0
04/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.03600	0.02300	870
04/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00400	0.00300	870
04/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01200	0.00800	150
04/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.46700	1.65600	0
04/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.00900	2.20100	0
04/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.22400	1.41000	0
04/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.94100	1.12100	0
04/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.32100	1.50800	0
04/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.27200	1.45900	0
04/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.65810	10.47460	2,059
04/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.10100	0.08100	0
04/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.09600	0.07700	0
04/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.10700	0.08500	0
04/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.24900	1.41000	0
04/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.33800	1.50200	0
04/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.29300	1.45600	0
04/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.80300	10.60260	2,426
04/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.28200	0.23300	0
04/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.29300	0.24300	0
04/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.27100	0.22400	0
04/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.01800	1.17100	0
04/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.94000	1.09000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.97900	1.13000	0
04/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	10.92570	10.72150	0
04/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.36800	0.31700	0
04/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.35700	0.30700	0
04/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.38100	0.32700	0
04/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.05500	1.20600	0
04/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.13100	1.28600	0
04/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.09200	1.24600	0
04/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08240	0.08210	731
04/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00119	0.00114	0
04/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00023	0.00022	0
04/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00597	0.00573	0
04/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00057	0.00063	0
04/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01483	0.01512	0
04/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00579	0.00604	0
04/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08340	0.08320	0
04/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00346	0.00341	0
04/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00131	0.00130	0
04/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00919	0.00903	0
04/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00079	0.00083	0
04/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01291	0.01310	0
04/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00506	0.00521	0
04/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.04440	8.90760	18,026
04/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02400	0.01600	0
04/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.02100	0.01400	0
04/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02800	0.01800	0
04/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.05400	0.03600	10,429
04/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00500	0.00400	14,937
04/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01100	0.00800	100
04/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.04100	0.02800	0
04/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00400	0.00300	4,508
04/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.06700	1.20000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.59700	0.72000	3,000
04/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.46000	1.59500	0
04/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.36100	1.49600	0
04/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.73400	0.86000	0
04/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.51000	0.62800	0
04/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.82700	0.95600	0
04/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.78000	0.90800	0
04/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.14450	9.01770	5,855
04/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.12400	0.10600	0
04/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.13200	0.11200	0
04/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.11700	0.09900	0
04/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.82300	0.93100	0
04/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.73800	0.84400	0
04/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.78000	0.88800	0
04/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.27480	9.13420	2,364
04/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.26600	0.22700	0
04/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.27900	0.23800	0
04/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.25300	0.21600	0
04/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.67800	0.78200	0
04/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.60400	0.70400	0
04/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.64100	0.74300	0
04/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.38810	9.24580	0
04/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.34000	0.29800	0
04/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.32700	0.28700	0
04/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.35400	0.31000	0
04/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.71600	0.81400	0
04/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.78900	0.89100	0
04/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.75200	0.85200	0
04/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.75540	6.75510	8,023
04/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.15000	0.15100	0
04/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11900	0.11900	0
04/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.18500	0.18500	0
04/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08000	0.08000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11400	0.11400	0
04/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09500	0.09600	0
04/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.75420	6.76130	875
04/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.25200	0.25700	0
04/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.28700	0.29100	0
04/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.21900	0.22400	0
04/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16500	0.16300	0
04/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13300	0.13000	0
04/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14800	0.14600	0
04/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.76770	6.76360	5,790
04/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.31300	0.31100	0
04/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34600	0.34400	0
04/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.28000	0.27800	0
04/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21200	0.21400	0
04/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17800	0.18000	0
04/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19500	0.19700	0
04/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.55580	7.58970	0
04/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.97600	0.99300	0
04/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.95600	0.97200	0
04/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.99700	1.01500	0
04/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.69100	0.67500	0
04/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.75000	0.73200	0
04/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.72000	0.70300	0
04/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.78160	6.74560	1,991
04/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.03600	0.02900	0
04/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02900	0.02300	0
04/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.04400	0.03600	0
04/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.26200	0.29000	0
04/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.34700	0.37700	0
04/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.30400	0.33300	0
04/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.84320	6.81400	0
04/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.16800	0.15700	0
04/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.18800	0.17700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.15000	0.14000	0
04/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.25700	0.27600	0
04/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.19500	0.21300	0
04/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.22500	0.24300	0
04/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.16060	7.14400	40
04/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.14400	0.13800	0
04/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.16300	0.15600	0
04/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12700	0.12100	0
04/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.26600	0.27700	0
04/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.20200	0.21200	0
04/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.23300	0.24400	0
04/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.25190	7.24410	0
04/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.36200	0.35800	0
04/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.39100	0.38600	0
04/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.33500	0.33100	0
04/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.23300	0.23700	0
04/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.18900	0.19200	0
04/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21000	0.21400	0
04/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,229.24000	13,074.32000	0
04/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	370.80000	525.70000	0
04/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	370.80000	525.70000	0
04/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	370.80000	525.70000	0
04/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,383.81000	13,243.56000	0
04/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	116.20000	256.40000	0
04/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	116.20000	256.50000	0
04/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	116.20000	256.40000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.02350	1.01510	0
04/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01410	0.01150	0
04/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00570	0.00460	0
04/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.03650	0.03120	0
04/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01300	0.01610	0
04/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.08220	0.08950	0
04/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.04060	0.04640	0
04/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03670	1.02950	0
04/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03310	0.03060	0
04/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01930	0.01810	0
04/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05790	0.05320	0
04/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.02120	0.02370	0
04/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.08260	0.08860	0
04/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04640	0.05110	0
05/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.81060	6.76520	272,086
05/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00800	29,607
05/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00700	340
05/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00600	0.00900	0
05/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00300	30,000
05/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
05/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04100	0.03900	29,607
05/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00400	3,000
05/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02300	0.02400	12,000
05/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02000	0.02100	871
05/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01700	0.01900	3,071
05/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.04800	0.04400	10,500
05/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.07400	0.06600	4,780
05/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03100	0.03000	65
05/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.06400	0.05700	500
05/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03600	0.03400	400
05/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.05500	0.05000	0
05/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.15000	0.12800	3,000
05/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.44400	0.48500	2,571



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.18900	0.21300	0
05/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.57500	0.61900	0
05/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.40300	0.44200	0
05/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.62000	0.66500	0
05/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.36300	0.40100	3,000
05/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.48700	0.52900	3,000
05/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.80600	0.85400	0
05/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.75900	0.80600	0
05/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.71200	0.75900	0
05/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.59100	1.63900	0
05/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.53000	0.57400	0
05/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.68900	3.73500	0
05/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.14500	1.19400	0
05/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.69100	1.73800	0
05/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.24400	1.29200	0
05/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.19500	1.24300	0
05/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.88960	6.84400	61,373
05/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.12100	0.10800	0
05/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.37400	0.33900	0
05/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.11300	0.10100	300
05/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.12900	0.11500	0
05/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.63900	0.67100	0
05/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.72300	0.75700	0
05/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.18400	0.19500	0
05/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.68100	0.71400	0
05/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.99150	6.94630	11,723
05/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.12000	0.11000	0
05/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.11500	0.10500	0
05/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.12500	0.11500	0
05/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.13400	1.16900	0
05/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.22400	1.25900	0
05/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.17900	1.21400	0
05/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.08080	7.03580	16
05/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.33300	0.31100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.31900	0.29700	0
05/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.34800	0.32500	0
05/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.56700	0.58900	0
05/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.63800	0.66100	0
05/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.60200	0.62500	0
05/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07560	9.03000	0
05/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.52100	1.49000	0
05/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.53600	1.50500	0
05/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.50500	1.47400	0
05/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.67900	1.69400	0
05/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.61000	1.62500	0
05/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.64500	1.66000	0
05/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.81060	6.76520	125
05/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.09884	0.08572	0
05/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.08569	0.07496	0
05/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.11380	0.09805	0
05/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.25320	0.28285	0
05/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.32509	0.35976	0
05/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.28824	0.32052	0
05/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.88960	6.84400	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.21276	0.19020	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.19780	0.17660	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.22895	0.20497	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.33935	0.36097	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.40820	0.43260	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.37316	0.39620	0
05/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.54260	10.54540	39,127
05/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01800	0.01700	0
05/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01600	0.01600	0
05/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02000	0.01900	0
05/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.03600	0.03600	870
05/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00400	0.00400	870

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01200	0.01200	150
05/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.46900	1.46700	0
05/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.01100	2.00900	0
05/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.22700	1.22400	0
05/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.94300	0.94100	0
05/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.32300	1.32100	0
05/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.27500	1.27200	0
05/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.65460	10.65810	2,059
05/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.10000	0.10100	0
05/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.09500	0.09600	0
05/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.10500	0.10700	0
05/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.25000	1.24900	0
05/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.34000	1.33800	0
05/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.29500	1.29300	0
05/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.79780	10.80300	2,426
05/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.28000	0.28200	0
05/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.26900	0.27100	0
05/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.29200	0.29300	0
05/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.94400	0.94000	0
05/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.02100	1.01800	0
05/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.98200	0.97900	0
05/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	10.92090	10.92570	0
05/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.36600	0.36800	0
05/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.35500	0.35700	0
05/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.37900	0.38100	0
05/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.05800	1.05500	0
05/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.13400	1.13100	0
05/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.09500	1.09200	0
05/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08190	0.08240	731
05/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00106	0.00119	0
05/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00020	0.00023	0
05/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00554	0.00597	0
05/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00064	0.00057	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01530	0.01483	0
05/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00616	0.00579	0
05/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08300	0.08340	0
05/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00331	0.00346	0
05/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00886	0.00919	0
05/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00125	0.00131	0
05/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01325	0.01291	0
05/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00086	0.00079	0
05/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00531	0.00506	0
05/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.95020	9.04440	19,344
05/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01900	0.02400	0
05/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01700	0.02100	0
05/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02200	0.02800	0
05/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.04200	0.05400	10,429
05/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00500	14,937
05/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00400	0.00400	4,508
05/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00900	0.01100	100
05/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03200	0.04100	0
05/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.68200	0.59700	3,000
05/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.15900	1.06700	0
05/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.55400	1.46000	0
05/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.45400	1.36100	0
05/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.82200	0.73400	0
05/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.59200	0.51000	0
05/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.91700	0.82700	0
05/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.86900	0.78000	0
05/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.04860	9.14450	5,855
05/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10900	0.12400	0
05/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.11600	0.13200	0
05/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.10300	0.11700	0
05/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.90400	0.82300	0
05/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.81700	0.73800	0
05/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.86000	0.78000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.17710	9.27480	2,364
05/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.23900	0.26600	0
05/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.22800	0.25300	0
05/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.25100	0.27900	0
05/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.67400	0.60400	0
05/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.75100	0.67800	0
05/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.71200	0.64100	0
05/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.28940	9.38810	0
05/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.31200	0.34000	0
05/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.32500	0.35400	0
05/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.30000	0.32700	0
05/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.86100	0.78900	0
05/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.78600	0.71600	0
05/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.82300	0.75200	0
05/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.73480	6.75540	7,923
05/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.13300	0.15000	0
05/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11100	0.11900	0
05/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.16600	0.18500	0
05/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08100	0.08000	0
05/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.12600	0.11400	0
05/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09800	0.09500	0
05/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.73400	6.75420	875
05/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.24000	0.25200	0
05/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.27400	0.28700	0
05/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.20800	0.21900	0
05/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.17400	0.16500	0
05/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.14000	0.13300	0
05/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.15600	0.14800	0
05/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.74700	6.76770	5,790
05/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.30000	0.31300	0
05/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.33400	0.34600	0
05/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.26900	0.28000	0
05/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.22200	0.21200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18700	0.17800	0
05/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.20300	0.19500	0
05/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.56570	7.55580	0
05/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.98000	0.97600	0
05/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.95900	0.95600	0
05/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.00100	0.99700	0
05/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.68500	0.69100	0
05/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.74300	0.75000	0
05/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.71400	0.72000	0
05/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.82370	6.78160	1,991
05/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.04600	0.03600	0
05/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.03800	0.02900	0
05/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.05700	0.04400	0
05/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.23300	0.26200	0
05/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.31400	0.34700	0
05/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.27200	0.30400	0
05/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.88600	6.84320	0
05/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.19200	0.16800	0
05/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.17200	0.15000	0
05/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.21400	0.18800	0
05/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.17800	0.19500	0
05/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.23600	0.25700	0
05/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.20600	0.22500	0
05/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.06550	7.16060	190
05/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11000	0.14400	0
05/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.12600	0.16300	0
05/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09700	0.12700	0
05/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.33200	0.26600	0
05/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.26100	0.20200	0
05/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.29500	0.23300	0
05/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.15530	7.25190	0
05/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.30700	0.36200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.28300	0.33500	0
05/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.33300	0.39100	0
05/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.22800	0.18900	0
05/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.27800	0.23300	0
05/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.25200	0.21000	0
05/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,206.06000	13,229.24000	0
05/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	393.90000	370.80000	0
05/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	394.00000	370.80000	0
05/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	393.90000	370.80000	0
05/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,362.50000	13,383.81000	0
05/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	137.50000	116.20000	0
05/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	137.50000	116.20000	0
05/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	137.50000	116.20000	0
05/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03350	1.02350	0
05/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01770	0.01410	0
05/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04330	0.03650	0
05/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00740	0.00570	0
05/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07390	0.08220	0
05/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00980	0.01300	0
05/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03420	0.04060	0
05/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04700	1.03670	0
05/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03880	0.03310	0
05/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06560	0.05790	0
05/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02300	0.01930	0
05/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07600	0.08260	0
05/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01860	0.02120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04180	0.04640	0
06/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.82890	6.81060	273,012
06/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00800	0.00600	29,607
06/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00700	0.00500	340
06/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00800	0.00600	0
06/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00300	0.00200	30,000
06/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
06/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04400	0.04100	29,607
06/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00300	0.00200	3,000
06/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.15300	0.15000	4,000
06/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.06700	0.06400	600
06/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02600	0.02300	12,000
06/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02300	0.02000	871
06/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02000	0.01700	3,071
06/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.05100	0.04800	10,500
06/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.07700	0.07400	4,780
06/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03400	0.03100	65
06/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03900	0.03600	400
06/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.05800	0.05500	0
06/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.42900	0.44400	2,571
06/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.17400	0.18900	0
06/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.38800	0.40300	0
06/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.60500	0.62000	0
06/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.34800	0.36300	3,000
06/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.47200	0.48700	3,000
06/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.79100	0.80600	0
06/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.74400	0.75900	0
06/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.56000	0.57500	0
06/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.69700	0.71200	0
06/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.57400	1.59100	0
06/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.51500	0.53000	0
06/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.67100	3.68900	0
06/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.12900	1.14500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.67400	1.69100	0
06/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.22800	1.24400	0
06/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.17900	1.19500	0
06/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.90820	6.88960	60,257
06/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.11800	0.12100	0
06/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.37800	0.37400	0
06/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.11000	0.11300	300
06/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.12600	0.12900	0
06/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.61800	0.63900	0
06/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.70200	0.72300	0
06/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.17000	0.18400	0
06/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.66000	0.68100	0
06/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.01050	6.99150	11,973
06/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.11700	0.12000	0
06/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.11200	0.11500	0
06/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.12300	0.12500	0
06/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.11300	1.13400	0
06/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.20200	1.22400	0
06/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.15700	1.17900	0
06/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.10020	7.08080	16
06/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.33300	0.33300	0
06/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.31800	0.31900	0
06/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.34800	0.34800	0
06/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.54800	0.56700	0
06/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.61800	0.63800	0
06/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.58300	0.60200	0
06/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.09640	9.07560	0
06/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.52700	1.52100	0
06/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.51200	1.50500	0
06/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.54300	1.53600	0
06/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.59700	1.61000	0
06/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.66600	1.67900	0
06/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.63100	1.64500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.82890	6.81060	125
06/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.10164	0.09884	0
06/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.08851	0.08569	0
06/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.11661	0.11380	0
06/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.23771	0.25320	0
06/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.30961	0.32509	0
06/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.27274	0.28824	0
06/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.90820	6.88960	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.21068	0.21276	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.19544	0.19780	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.22722	0.22895	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.31902	0.33935	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.38724	0.40820	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.35248	0.37316	0
06/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.59910	10.54260	38,408
06/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01400	0.01200	150
06/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.02100	0.01800	0
06/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01900	0.01600	0
06/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02300	0.02000	0
06/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.04300	0.03600	870
06/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00500	0.00400	870
06/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.41500	1.46900	0
06/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.95600	2.01100	0
06/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.17400	1.22700	0
06/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.89400	0.94300	0
06/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.27000	1.32300	0
06/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.22200	1.27500	0
06/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.71130	10.65460	2,060
06/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.10900	0.10000	0
06/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.10300	0.09500	0
06/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.11500	0.10500	0
06/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.20400	1.25000	0
06/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.29200	1.34000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.24800	1.29500	0
06/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.85390	10.79780	2,426
06/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.29300	0.28000	0
06/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.28100	0.26900	0
06/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.30500	0.29200	0
06/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.90100	0.94400	0
06/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.97700	1.02100	0
06/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.93900	0.98200	0
06/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	10.97740	10.92090	0
06/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.38800	0.36600	0
06/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.37500	0.35500	0
06/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.40100	0.37900	0
06/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.02400	1.05800	0
06/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.09800	1.13400	0
06/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.06100	1.09500	0
06/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08220	0.08190	741
06/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00109	0.00106	0
06/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00020	0.00020	0
06/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00578	0.00554	0
06/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00058	0.00064	0
06/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01500	0.01530	0
06/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00589	0.00616	0
06/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08320	0.08300	0
06/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00334	0.00331	0
06/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00900	0.00886	0
06/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00125	0.00125	0
06/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01305	0.01325	0
06/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00080	0.00086	0
06/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00514	0.00531	0
06/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.95520	8.95020	19,444
06/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02000	0.01900	0
06/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01800	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02300	0.02200	0
06/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.04400	0.04200	10,429
06/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00500	0.00400	14,937
06/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00400	0.00400	4,508
06/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00900	0.00900	100
06/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03400	0.03200	0
06/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.67900	0.68200	3,000
06/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.15400	1.15900	0
06/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.54900	1.55400	0
06/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.45000	1.45400	0
06/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.81800	0.82200	0
06/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.58900	0.59200	0
06/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.91300	0.91700	0
06/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.86500	0.86900	0
06/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.05240	9.04860	5,855
06/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.11400	0.10900	0
06/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.10700	0.10300	0
06/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12100	0.11600	0
06/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.81900	0.81700	0
06/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.90500	0.90400	0
06/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.86200	0.86000	0
06/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.17910	9.17710	2,364
06/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.24800	0.23900	0
06/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.23600	0.22800	0
06/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.26000	0.25100	0
06/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.68100	0.67400	0
06/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.75700	0.75100	0
06/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.71900	0.71200	0
06/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.29010	9.28940	0
06/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.31800	0.31200	0
06/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.33100	0.32500	0
06/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.30600	0.30000	0
06/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.86600	0.86100	0
06/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.79100	0.78600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.82800	0.82300	0
06/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.75660	6.73480	7,873
06/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.14900	0.13300	0
06/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11700	0.11100	0
06/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.18300	0.16600	0
06/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.07600	0.08100	0
06/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11000	0.12600	0
06/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09200	0.09800	0
06/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.75620	6.73400	875
06/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.25100	0.24000	0
06/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.21800	0.20800	0
06/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.28600	0.27400	0
06/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13000	0.14000	0
06/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16200	0.17400	0
06/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14500	0.15600	0
06/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.77000	6.74700	5,790
06/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.31200	0.30000	0
06/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.27900	0.26900	0
06/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34600	0.33400	0
06/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17600	0.18700	0
06/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.20900	0.22200	0
06/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19200	0.20300	0
06/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.60260	7.56570	0
06/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.00100	0.98000	0
06/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.98100	0.95900	0
06/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.02200	1.00100	0
06/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.66900	0.68500	0
06/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.72800	0.74300	0
06/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.69800	0.71400	0
06/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.84850	6.82370	1,991
06/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.05000	0.04600	0
06/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.06200	0.05700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.04100	0.03800	0
06/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.29300	0.31400	0
06/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.21400	0.23300	0
06/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.25200	0.27200	0
06/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.91100	6.88600	0
06/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.20000	0.19200	0
06/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.17800	0.17200	0
06/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.22800	0.21400	0
06/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.16700	0.17800	0
06/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.21700	0.23600	0
06/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.18900	0.20600	0
06/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.08340	7.06550	190
06/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11300	0.11000	0
06/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09900	0.09700	0
06/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.12900	0.12600	0
06/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.24600	0.26100	0
06/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.31600	0.33200	0
06/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.28000	0.29500	0
06/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.17260	7.15530	0
06/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.31200	0.30700	0
06/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.28700	0.28300	0
06/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.33900	0.33300	0
06/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.21600	0.22800	0
06/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.26400	0.27800	0
06/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.23900	0.25200	0
06/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,216.30000	13,206.06000	0
06/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	383.70000	393.90000	0
06/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	383.70000	394.00000	0
06/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	383.70000	393.90000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,369.23000	13,362.50000	0
06/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	130.80000	137.50000	0
06/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	130.80000	137.50000	0
06/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	130.80000	137.50000	0
06/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03020	1.03350	0
06/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01620	0.01770	0
06/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04080	0.04330	0
06/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00660	0.00740	0
06/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07640	0.07390	0
06/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01060	0.00980	0
06/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03600	0.03420	0
06/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04340	1.04700	0
06/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03530	0.03880	0
06/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06200	0.06560	0
06/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02030	0.02300	0
06/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07690	0.07600	0
06/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01860	0.01860	0
06/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04190	0.04180	0
07/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.86640	6.82890	270,037
07/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00800	29,607
07/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00700	340
07/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.00800	0
07/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00300	30,000
07/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
07/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04800	0.04400	29,607
07/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00300	3,000
07/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02700	0.02600	12,000
07/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02300	0.02300	871
07/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02000	0.02000	3,071

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.05600	0.05100	10,500
07/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.08700	0.07700	3,280
07/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03600	0.03400	65
07/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04200	0.03900	400
07/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.06500	0.05800	0
07/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.17300	0.15300	8,500
07/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.07500	0.06700	600
07/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.52600	0.56000	0
07/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.39900	0.42900	2,571
07/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.15700	0.17400	0
07/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.35900	0.38800	0
07/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.57000	0.60500	0
07/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.32100	0.34800	3,000
07/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.44000	0.47200	3,000
07/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.75400	0.79100	0
07/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.70700	0.74400	0
07/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.66100	0.69700	0
07/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.53600	1.57400	0
07/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.48200	0.51500	0
07/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.63400	3.67100	0
07/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.09100	1.12900	0
07/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.63600	1.67400	0
07/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.18900	1.22800	0
07/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.14000	1.17900	0
07/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.94690	6.90820	60,349
07/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13100	0.11800	0
07/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.12300	0.11000	300
07/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.14000	0.12600	0
07/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.40900	0.37800	0
07/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16200	0.17000	0
07/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.59300	0.61800	0
07/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.67600	0.70200	0
07/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.63400	0.66000	0
07/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.04840	7.01050	11,973



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.12800	0.11700	0
07/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12300	0.11200	0
07/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13400	0.12300	0
07/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.08600	1.11300	0
07/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.17500	1.20200	0
07/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.13000	1.15700	0
07/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.13860	7.10020	16
07/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.35200	0.33300	0
07/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33700	0.31800	0
07/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36800	0.34800	0
07/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.52900	0.54800	0
07/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.59800	0.61800	0
07/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.56300	0.58300	0
07/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.13540	9.09640	0
07/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.56100	1.52700	0
07/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.54600	1.51200	0
07/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.57700	1.54300	0
07/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.59200	1.59700	0
07/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.66100	1.66600	0
07/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.62600	1.63100	0
07/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.86640	6.82890	1,201
07/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.11522	0.10164	0
07/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.10004	0.08851	0
07/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.13240	0.11661	0
07/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.21600	0.23771	0
07/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.28364	0.30961	0
07/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.24882	0.27274	0
07/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.94690	6.90820	0
07/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.23141	0.21068	0
07/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.21507	0.19544	0
07/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.24907	0.22722	0
07/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.30217	0.31902	0
07/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.36817	0.38724	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.33451	0.35248	0
07/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.64600	10.59910	38,301
07/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.02400	0.02100	0
07/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.02200	0.01900	0
07/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02700	0.02300	0
07/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.04900	0.04300	870
07/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00600	0.00500	870
07/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01600	0.01400	150
07/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.37000	1.41500	0
07/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.91000	1.95600	0
07/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.13100	1.17400	0
07/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.85300	0.89400	0
07/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.22600	1.27000	0
07/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.17800	1.22200	0
07/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.76030	10.71130	2,060
07/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.12100	0.10900	0
07/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.11400	0.10300	0
07/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.12700	0.11500	0
07/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.16700	1.20400	0
07/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.25400	1.29200	0
07/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.21100	1.24800	0
07/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.90180	10.85390	2,426
07/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.31900	0.29300	0
07/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.33200	0.30500	0
07/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.30600	0.28100	0
07/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.95400	0.97700	0
07/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.88000	0.90100	0
07/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.91700	0.93900	0
07/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.02400	10.97740	0
07/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.41200	0.38800	0
07/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.39900	0.37500	0
07/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.42600	0.40100	0
07/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.00200	1.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.07500	1.09800	0
07/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.03800	1.06100	0
07/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08260	0.08220	741
07/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00118	0.00109	0
07/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00021	0.00020	0
07/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00610	0.00578	0
07/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00050	0.00058	0
07/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01461	0.01500	0
07/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00558	0.00589	0
07/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08370	0.08320	0
07/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00354	0.00334	0
07/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00132	0.00125	0
07/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00941	0.00900	0
07/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00071	0.00080	0
07/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01262	0.01305	0
07/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00484	0.00514	0
07/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.90210	8.95520	19,414
07/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01700	0.02000	0
07/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01500	0.01800	0
07/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02000	0.02300	0
07/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.03800	0.04400	10,429
07/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00500	14,937
07/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00800	0.00900	100
07/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.02900	0.03400	0
07/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00400	4,508
07/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.20600	1.15400	0
07/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.72700	0.67900	3,000
07/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.60100	1.54900	0
07/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.50200	1.45000	0
07/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.86800	0.81800	0
07/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.63600	0.58900	0
07/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.96300	0.91300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.91500	0.86500	0
07/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.00090	9.05240	5,855
07/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10800	0.11400	0
07/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.10200	0.10700	0
07/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.11400	0.12100	0
07/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.86300	0.81900	0
07/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.95100	0.90500	0
07/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.90700	0.86200	0
07/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.12570	9.17910	2,364
07/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.23500	0.24800	0
07/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.24700	0.26000	0
07/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.22400	0.23600	0
07/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.79800	0.75700	0
07/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.72100	0.68100	0
07/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.75900	0.71900	0
07/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.23700	9.29010	0
07/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.30700	0.31800	0
07/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.29500	0.30600	0
07/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.31900	0.33100	0
07/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.83200	0.79100	0
07/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.90800	0.86600	0
07/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.87000	0.82800	0
07/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79670	6.75660	7,773
07/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.17700	0.14900	0
07/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.14300	0.11700	0
07/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.21300	0.18300	0
07/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.06600	0.07600	0
07/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.09600	0.11000	0
07/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.08000	0.09200	0
07/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.79670	6.75620	875
07/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.28100	0.25100	0
07/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.24700	0.21800	0
07/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.31700	0.28600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12000	0.13000	0
07/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15000	0.16200	0
07/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.13400	0.14500	0
07/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.80950	6.77000	5,790
07/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.34100	0.31200	0
07/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30800	0.27900	0
07/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37600	0.34600	0
07/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.16700	0.17600	0
07/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19900	0.20900	0
07/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.18200	0.19200	0
07/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.60650	7.60260	0
07/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.00200	1.00100	0
07/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.98100	0.98100	0
07/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.02300	1.02200	0
07/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.66700	0.66900	0
07/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.72500	0.72800	0
07/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.69600	0.69800	0
07/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.91570	6.84850	1,991
07/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.07200	0.05000	0
07/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.08700	0.06200	0
07/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.05900	0.04100	0
07/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.24300	0.29300	0
07/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.17100	0.21400	0
07/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.20600	0.25200	0
07/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.98030	6.91100	0
07/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.24600	0.20000	0
07/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.27600	0.22800	0
07/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.21800	0.17800	0
07/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.18800	0.21700	0
07/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.14600	0.16700	0
07/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.16600	0.18900	0
07/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.11210	7.08340	190

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.12000	0.11300	0
07/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10500	0.09900	0
07/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13700	0.12900	0
07/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.22500	0.24600	0
07/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.29300	0.31600	0
07/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.25800	0.28000	0
07/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.20390	7.17260	0
07/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.32900	0.31200	0
07/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.35700	0.33900	0
07/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.30300	0.28700	0
07/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.24900	0.26400	0
07/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.20300	0.21600	0
07/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.22500	0.23900	0
07/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,225.18000	13,216.30000	0
07/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	374.80000	383.70000	0
07/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	374.80000	383.70000	0
07/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	374.80000	383.70000	0
07/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,382.54000	13,369.23000	0
07/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	117.50000	130.80000	0
07/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	117.50000	130.80000	0
07/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	117.50000	130.80000	0
07/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03580	1.03020	0
07/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01830	0.01620	0
07/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00750	0.00660	0
07/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04470	0.04080	0
07/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00890	0.01060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07170	0.07640	0
07/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03250	0.03600	0
07/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04930	1.04340	0
07/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03890	0.03530	0
07/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02280	0.02030	0
07/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06670	0.06200	0
07/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01740	0.01860	0
07/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07350	0.07690	0
07/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03960	0.04190	0
10/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.91310	6.86640	268,822
10/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00600	29,607
10/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00500	340
10/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.00700	0
10/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
10/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
10/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.05200	0.04800	29,607
10/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
10/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02800	0.02700	12,000
10/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.19500	0.17300	8,500
10/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02400	0.02300	871
10/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02100	0.02000	3,071
10/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.06000	0.05600	10,500
10/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09400	0.08700	3,280
10/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03800	0.03600	65
10/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.08100	0.07500	600
10/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04400	0.04200	400
10/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.07000	0.06500	0
10/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.35700	0.39900	2,571
10/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.13200	0.15700	0
10/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.48100	0.52600	0
10/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.31800	0.35900	0
10/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.52500	0.57000	0
10/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.28100	0.32100	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.39700	0.44000	3,000
10/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.70800	0.75400	0
10/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.66100	0.70700	0
10/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.61500	0.66100	0
10/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.48900	1.53600	0
10/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.43900	0.48200	0
10/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.58700	3.63400	0
10/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.04400	1.09100	0
10/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.58900	1.63600	0
10/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.14200	1.18900	0
10/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.09300	1.14000	0
10/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.99380	6.94690	59,735
10/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13700	0.13100	0
10/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.12800	0.12300	300
10/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.14700	0.14000	0
10/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.43800	0.40900	0
10/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14400	0.16200	0
10/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.55300	0.59300	0
10/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.63400	0.67600	0
10/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.59300	0.63400	0
10/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.09670	7.04840	11,973
10/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.13200	0.12800	0
10/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12600	0.12300	0
10/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13800	0.13400	0
10/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.04100	1.08600	0
10/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.12900	1.17500	0
10/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.08500	1.13000	0
10/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.18920	7.13860	16
10/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.36600	0.35200	0
10/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.35000	0.33700	0
10/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.38300	0.36800	0
10/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.49400	0.52900	0
10/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.56100	0.59800	0
10/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.52700	0.56300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.18260	9.13540	0
10/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.57000	1.56100	0
10/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.55400	1.54600	0
10/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.58700	1.57700	0
10/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.55400	1.59200	0
10/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62100	1.66100	0
10/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.58700	1.62600	0
10/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.91310	6.86640	125
10/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.12626	0.11522	0
10/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.10936	0.10004	0
10/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.14538	0.13240	0
10/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.18228	0.21600	0
10/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.24626	0.28364	0
10/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.21316	0.24882	0
10/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.99380	6.94690	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.24553	0.23141	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.22792	0.21507	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.26456	0.24907	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.27076	0.30217	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.33412	0.36817	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.30173	0.33451	0
10/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.74620	10.64600	37,714
10/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01900	0.01600	150
10/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.02800	0.02400	0
10/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.02500	0.02200	0
10/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00600	0.00600	870
10/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.03100	0.02700	0
10/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.05800	0.04900	870
10/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.81000	1.91000	0
10/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.03500	1.13100	0
10/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.76200	0.85300	0
10/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.27300	1.37000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.12900	1.22600	0
10/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.08200	1.17800	0
10/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.86040	10.76030	2,060
10/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.13600	0.12100	0
10/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.12900	0.11400	0
10/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.14300	0.12700	0
10/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.08300	1.16700	0
10/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.16900	1.25400	0
10/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.12600	1.21100	0
10/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.00340	10.90180	2,426
10/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.35100	0.31900	0
10/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.36500	0.33200	0
10/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.33800	0.30600	0
10/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.88500	0.95400	0
10/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.81200	0.88000	0
10/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.84800	0.91700	0
10/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.12710	11.02400	0
10/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.44900	0.41200	0
10/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.43500	0.39900	0
10/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.46300	0.42600	0
10/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.93600	1.00200	0
10/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.00800	1.07500	0
10/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.97200	1.03800	0
10/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08330	0.08260	751
10/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00129	0.00118	0
10/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00022	0.00021	0
10/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00668	0.00610	0
10/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00038	0.00050	0
10/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01392	0.01461	0
10/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00499	0.00558	0
10/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08440	0.08370	0
10/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00378	0.00354	0
10/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00140	0.00132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00999	0.00941	0
10/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00059	0.00071	0
10/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01200	0.01262	0
10/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00438	0.00484	0
10/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.98260	8.90210	19,534
10/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02200	0.01700	0
10/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.02000	0.01500	0
10/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02500	0.02000	0
10/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.04900	0.03800	10,429
10/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00500	0.00400	14,937
10/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01100	0.00800	100
10/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03800	0.02900	0
10/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00400	0.00300	4,508
10/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.12800	1.20600	0
10/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.65500	0.72700	3,000
10/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.52100	1.60100	0
10/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.42200	1.50200	0
10/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.79200	0.86800	0
10/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.56600	0.63600	0
10/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.88700	0.96300	0
10/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.83900	0.91500	0
10/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.08260	9.00090	5,855
10/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.12300	0.10800	0
10/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.13000	0.11400	0
10/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.11600	0.10200	0
10/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.88300	0.95100	0
10/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.79700	0.86300	0
10/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.84000	0.90700	0
10/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.21110	9.12570	2,364
10/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.26100	0.23500	0
10/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.27400	0.24700	0
10/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.24900	0.22400	0
10/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.73800	0.79800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.66300	0.72100	0
10/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.70000	0.75900	0
10/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.32610	9.23700	0
10/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.33800	0.30700	0
10/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.32500	0.29500	0
10/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.35100	0.31900	0
10/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.77500	0.83200	0
10/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.84900	0.90800	0
10/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.81200	0.87000	0
10/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79880	6.79670	7,773
10/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.17500	0.17700	0
10/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.14100	0.14300	0
10/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.21200	0.21300	0
10/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.06300	0.06600	0
10/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.09200	0.09600	0
10/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.07600	0.08000	0
10/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.79870	6.79670	875
10/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.28000	0.28100	0
10/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.31600	0.31700	0
10/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.24600	0.24700	0
10/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14700	0.15000	0
10/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.11700	0.12000	0
10/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.13100	0.13400	0
10/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.81290	6.80950	5,790
10/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.34200	0.34100	0
10/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37700	0.37600	0
10/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30800	0.30800	0
10/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19500	0.19900	0
10/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.16400	0.16700	0
10/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.17900	0.18200	0
10/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.58580	7.60650	0
10/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.99000	1.00200	0
10/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.97000	0.98100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.01100	1.02300	0
10/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.67500	0.66700	0
10/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.73400	0.72500	0
10/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.70400	0.69600	0
10/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.92150	6.91570	1,991
10/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.07600	0.07200	0
10/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06300	0.05900	0
10/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.09200	0.08700	0
10/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.17100	0.17100	0
10/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.24200	0.24300	0
10/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.20500	0.20600	0
10/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.98480	6.98030	0
10/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.24700	0.24600	0
10/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.27700	0.27600	0
10/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.21900	0.21800	0
10/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.18400	0.18800	0
10/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.14200	0.14600	0
10/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.16200	0.16600	0
10/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.11900	7.11210	190
10/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11900	0.12000	0
10/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13700	0.13700	0
10/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10400	0.10500	0
10/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.28500	0.29300	0
10/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21800	0.22500	0
10/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.25000	0.25800	0
10/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.21120	7.20390	0
10/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.33200	0.32900	0
10/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.36000	0.35700	0
10/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.30500	0.30300	0
10/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.24400	0.24900	0
10/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19900	0.20300	0
10/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.22100	0.22500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,327.71000	13,225.18000	0
10/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.30000	0.00000	0
10/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.30000	0.00000	0
10/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.30000	0.00000	0
10/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	272.60000	374.80000	0
10/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	272.60000	374.80000	0
10/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	272.60000	374.80000	0
10/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,486.44000	13,382.54000	0
10/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
10/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
10/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	13.60000	117.50000	0
10/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	13.60000	117.50000	0
10/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	13.60000	117.50000	0
10/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04120	1.03580	0
10/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02010	0.01830	0
10/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00690	0.00750	0
10/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04850	0.04470	0
10/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00730	0.00890	0
10/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06570	0.07170	0
10/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02890	0.03250	0
10/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05490	1.04930	0
10/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04080	0.03890	0
10/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02360	0.02280	0
10/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07040	0.06670	0
10/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01550	0.01740	0
10/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06870	0.07350	0
10/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03590	0.03960	0
11/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.91550	6.91310	269,414
11/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00600	29,607
11/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.19600	0.19500	8,500
11/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.08200	0.08100	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04500	0.04400	400
11/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.07000	0.07000	0
11/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02100	0.02100	3,071
11/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.06000	0.06000	10,500
11/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09500	0.09400	3,280
11/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03800	0.03800	65
11/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00500	340
11/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.00700	0
11/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
11/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
11/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.05200	0.05200	29,607
11/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
11/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02800	0.02800	12,000
11/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02400	0.02400	871
11/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.70600	0.70800	0
11/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.65900	0.66100	0
11/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.61300	0.61500	0
11/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.48700	1.48900	0
11/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.43700	0.43900	0
11/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.58500	3.58700	0
11/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.04200	1.04400	0
11/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.58700	1.58900	0
11/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.14000	1.14200	0
11/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.31700	0.31800	0
11/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.52300	0.52500	0
11/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.28000	0.28100	3,000
11/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.39500	0.39700	3,000
11/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.35500	0.35700	2,571
11/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.13100	0.13200	0
11/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.48000	0.48100	0
11/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.09100	1.09300	0
11/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.00420	6.99380	59,740
11/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13900	0.13700	0
11/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.13000	0.12800	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.14900	0.14700	0
11/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.44300	0.43800	0
11/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.13900	0.14400	0
11/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.54500	0.55300	0
11/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.62600	0.63400	0
11/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.58500	0.59300	0
11/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.09830	7.09670	11,973
11/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.13200	0.13200	0
11/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12700	0.12600	0
11/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13800	0.13800	0
11/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.04000	1.04100	0
11/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.12900	1.12900	0
11/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.08400	1.08500	0
11/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.18680	7.18920	16
11/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.36400	0.36600	0
11/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.34800	0.35000	0
11/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.38000	0.38300	0
11/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.49300	0.49400	0
11/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.56100	0.56100	0
11/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.52700	0.52700	0
11/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.18060	9.18260	0
11/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.56900	1.57000	0
11/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.55300	1.55400	0
11/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.58600	1.58700	0
11/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.55500	1.55400	0
11/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62200	1.62100	0
11/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.58800	1.58700	0
11/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.91550	6.91310	125
11/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.12680	0.12626	0
11/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.10980	0.10936	0
11/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.14603	0.14538	0
11/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.18053	0.18228	0
11/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.24430	0.24626	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.21130	0.21316	0
11/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.00420	6.99380	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.24867	0.24553	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.23085	0.22792	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.26793	0.26456	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.26373	0.27076	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.32665	0.33412	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.29447	0.30173	0
11/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.75170	10.74620	37,613
11/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.02700	0.02800	0
11/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.02500	0.02500	0
11/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.03000	0.03100	0
11/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01800	0.01900	150
11/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.05700	0.05800	870
11/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00600	0.00600	870
11/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.26600	1.27300	0
11/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.80400	1.81000	0
11/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.02800	1.03500	0
11/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.75500	0.76200	0
11/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.12300	1.12900	0
11/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.07500	1.08200	0
11/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.87790	10.86040	2,060
11/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.13900	0.13600	0
11/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.13200	0.12900	0
11/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.14600	0.14300	0
11/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.06800	1.08300	0
11/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.15400	1.16900	0
11/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.11100	1.12600	0
11/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.00650	11.00340	2,426
11/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.34900	0.35100	0
11/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.33600	0.33800	0
11/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.36300	0.36500	0
11/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.80700	0.81200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.88000	0.88500	0
11/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.84300	0.84800	0
11/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.12320	11.12710	0
11/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.44600	0.44900	0
11/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.43200	0.43500	0
11/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.46000	0.46300	0
11/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.93700	0.93600	0
11/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.00900	1.00800	0
11/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.97300	0.97200	0
11/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08310	0.08330	751
11/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00123	0.00129	0
11/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00021	0.00022	0
11/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00650	0.00668	0
11/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00040	0.00038	0
11/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01411	0.01392	0
11/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00513	0.00499	0
11/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08430	0.08440	0
11/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00375	0.00378	0
11/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00990	0.00999	0
11/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00139	0.00140	0
11/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01209	0.01200	0
11/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00060	0.00059	0
11/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00445	0.00438	0
11/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.93360	8.98260	19,534
11/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01800	0.02200	0
11/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01500	0.02000	0
11/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02000	0.02500	0
11/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.03900	0.04900	10,429
11/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00500	14,937
11/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00400	4,508
11/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00800	0.01100	100
11/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03000	0.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.69600	0.65500	3,000
11/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.17400	1.12800	0
11/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.56900	1.52100	0
11/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.47000	1.42200	0
11/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.83600	0.79200	0
11/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.60500	0.56600	0
11/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.93100	0.88700	0
11/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.88400	0.83900	0
11/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.04260	9.08260	5,855
11/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.11300	0.12300	0
11/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12000	0.13000	0
11/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.10600	0.11600	0
11/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.91300	0.88300	0
11/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.82700	0.79700	0
11/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.87000	0.84000	0
11/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.15780	9.21110	2,364
11/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.24200	0.26100	0
11/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.23000	0.24900	0
11/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.25300	0.27400	0
11/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.69500	0.66300	0
11/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.77200	0.73800	0
11/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.73400	0.70000	0
11/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.26610	9.32610	0
11/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.31600	0.33800	0
11/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.32800	0.35100	0
11/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.30400	0.32500	0
11/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.88800	0.84900	0
11/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.81200	0.77500	0
11/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.85000	0.81200	0
11/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.75930	6.79880	7,773
11/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.14500	0.17500	0
11/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11300	0.14100	0
11/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.18000	0.21200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.08600	0.07600	0
11/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.07100	0.06300	0
11/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.10400	0.09200	0
11/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.76780	6.79870	875
11/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.25500	0.28000	0
11/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.29000	0.31600	0
11/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.22200	0.24600	0
11/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15400	0.14700	0
11/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12200	0.11700	0
11/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.13700	0.13100	0
11/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.77500	6.81290	5,790
11/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.31300	0.34200	0
11/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34700	0.37700	0
11/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.28000	0.30800	0
11/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.20500	0.19500	0
11/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17200	0.16400	0
11/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.18800	0.17900	0
11/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.57800	7.58580	0
11/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.97900	0.99000	0
11/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.95700	0.97000	0
11/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.00100	1.01100	0
11/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.67300	0.67500	0
11/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.72900	0.73400	0
11/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.70100	0.70400	0
11/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.96000	6.92150	1,991
11/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.08700	0.07600	0
11/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.07200	0.06300	0
11/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.10500	0.09200	0
11/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.14500	0.17100	0
11/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.21200	0.24200	0
11/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.17700	0.20500	0
11/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.03220	6.98480	0
11/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.27500	0.24700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.24500	0.21900	0
11/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.30700	0.27700	0
11/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.12500	0.14200	0
11/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.16300	0.18400	0
11/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.14300	0.16200	0
11/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.09110	7.11900	190
11/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.10900	0.11900	0
11/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.12500	0.13700	0
11/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09500	0.10400	0
11/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.30400	0.28500	0
11/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.23400	0.21800	0
11/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.26800	0.25000	0
11/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.19000	7.21120	0
11/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.32000	0.33200	0
11/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.29500	0.30500	0
11/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.34700	0.36000	0
11/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.20700	0.19900	0
11/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.25500	0.24400	0
11/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.23000	0.22100	0
11/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,304.88000	13,327.71000	0
11/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.10000	0.30000	0
11/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.10000	0.30000	0
11/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.10000	0.30000	0
11/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	295.20000	272.60000	0
11/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	295.20000	272.60000	0
11/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	295.20000	272.60000	0
11/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,479.41000	13,486.44000	0
11/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	20.60000	13.60000	0
11/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	20.60000	13.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	20.60000	13.60000	0
11/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04430	1.04120	0
11/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02140	0.02010	0
11/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05080	0.04850	0
11/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00870	0.00690	0
11/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06440	0.06570	0
11/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00650	0.00730	0
11/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02710	0.02890	0
11/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05960	1.05490	0
11/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04300	0.04080	0
11/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07360	0.07040	0
11/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02490	0.02360	0
11/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06530	0.06870	0
11/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01400	0.01550	0
11/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03340	0.03590	0
12/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.90440	6.91550	270,377
12/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00500	0.00600	29,607
12/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00500	340
12/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00600	0.00700	0
12/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00200	30,000
12/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
12/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04700	0.05200	29,607
12/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
12/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02500	0.02800	12,000
12/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02100	0.02400	871
12/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.07500	0.08200	600
12/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04000	0.04500	400
12/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.06400	0.07000	0
12/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01800	0.02100	3,071
12/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.05500	0.06000	10,500
12/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.08800	0.09500	3,280
12/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03400	0.03800	65

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.18600	0.19600	8,500
12/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.32100	0.31700	0
12/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.53000	0.52300	0
12/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.28400	0.28000	3,000
12/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.40100	0.39500	3,000
12/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.36000	0.35500	2,571
12/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.13200	0.13100	0
12/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.48600	0.48000	0
12/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.71400	0.70600	0
12/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.66700	0.65900	0
12/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.62100	0.61300	0
12/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.49800	1.48700	0
12/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.44300	0.43700	0
12/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.59600	3.58500	0
12/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.05200	1.04200	0
12/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.59700	1.58700	0
12/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.15100	1.14000	0
12/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.10100	1.09100	0
12/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.99370	7.00420	59,731
12/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13400	0.13900	0
12/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.12500	0.13000	300
12/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.14400	0.14900	0
12/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.43400	0.44300	0
12/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14000	0.13900	0
12/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.55000	0.54500	0
12/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.63100	0.62600	0
12/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.59000	0.58500	0
12/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.08920	7.09830	11,973
12/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.12800	0.13200	0
12/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12200	0.12700	0
12/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13400	0.13800	0
12/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.04500	1.04000	0
12/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.13300	1.12900	0
12/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.08900	1.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.17970	7.18680	16
12/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.35700	0.36400	0
12/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.37400	0.38000	0
12/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.34200	0.34800	0
12/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.56200	0.56100	0
12/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.49400	0.49300	0
12/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.52700	0.52700	0
12/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.17040	9.18060	0
12/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.55700	1.56900	0
12/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.54200	1.55300	0
12/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.57300	1.58600	0
12/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.55300	1.55500	0
12/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62200	1.62200	0
12/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.58700	1.58800	0
12/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.90440	6.91550	125
12/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.11840	0.12680	0
12/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.10203	0.10980	0
12/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.13700	0.14603	0
12/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.18260	0.18053	0
12/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.24763	0.24430	0
12/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.21400	0.21130	0
12/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.99370	7.00420	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.24094	0.24867	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.22344	0.23085	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.25988	0.26793	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.26618	0.26373	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.32974	0.32665	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.29724	0.29447	0
12/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.80910	10.75170	37,409
12/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.03000	0.02700	0
12/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.02700	0.02500	0
12/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.03400	0.03000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.06300	0.05700	870
12/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00700	0.00600	870
12/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.02000	0.01800	150
12/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.21100	1.26600	0
12/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.74800	1.80400	0
12/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.97500	1.02800	0
12/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.70400	0.75500	0
12/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.06800	1.12300	0
12/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.02100	1.07500	0
12/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.93680	10.87790	2,059
12/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.14600	0.13900	0
12/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.13800	0.13200	0
12/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.15400	0.14600	0
12/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.01700	1.06800	0
12/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.10100	1.15400	0
12/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.05900	1.11100	0
12/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.06730	11.00650	2,426
12/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.36800	0.34900	0
12/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.38300	0.36300	0
12/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.35400	0.33600	0
12/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.83700	0.88000	0
12/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.76600	0.80700	0
12/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.80100	0.84300	0
12/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.18730	11.12320	0
12/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.46500	0.44600	0
12/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.45100	0.43200	0
12/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.48000	0.46000	0
12/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.89300	0.93700	0
12/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.96400	1.00900	0
12/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.92800	0.97300	0
12/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08290	0.08310	751
12/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00116	0.00123	0
12/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00019	0.00021	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00632	0.00650	0
12/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00042	0.00040	0
12/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01429	0.01411	0
12/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00526	0.00513	0
12/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08400	0.08430	0
12/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00360	0.00375	0
12/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00132	0.00139	0
12/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00963	0.00990	0
12/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00063	0.00060	0
12/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01232	0.01209	0
12/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00460	0.00445	0
12/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.00010	8.93360	19,387
12/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02000	0.01800	0
12/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01700	0.01500	0
12/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02200	0.02000	0
12/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.04500	0.03900	10,429
12/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00400	14,937
12/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00900	0.00800	100
12/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03400	0.03000	0
12/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00300	4,508
12/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.10900	1.17400	0
12/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.63400	0.69600	3,000
12/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.50300	1.56900	0
12/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.40400	1.47000	0
12/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.77200	0.83600	0
12/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.54500	0.60500	0
12/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.86700	0.93100	0
12/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.82000	0.88400	0
12/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.10980	9.04260	5,855
12/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.12100	0.11300	0
12/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.11400	0.10600	0
12/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12900	0.12000	0
12/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.76900	0.82700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.85400	0.91300	0
12/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.81100	0.87000	0
12/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.22650	9.15780	2,364
12/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.26000	0.24200	0
12/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.27300	0.25300	0
12/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.24800	0.23000	0
12/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.72200	0.77200	0
12/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.64700	0.69500	0
12/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.68400	0.73400	0
12/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.33670	9.26610	0
12/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.33200	0.31600	0
12/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.31900	0.30400	0
12/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.34500	0.32800	0
12/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.75800	0.81200	0
12/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.83200	0.88800	0
12/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.79500	0.85000	0
12/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79370	6.75930	7,763
12/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.17000	0.14500	0
12/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.13600	0.11300	0
12/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.20700	0.18000	0
12/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.06300	0.07100	0
12/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.09200	0.10400	0
12/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.07600	0.08600	0
12/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.80270	6.76780	865
12/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.28200	0.25500	0
12/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.24700	0.22200	0
12/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.31800	0.29000	0
12/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.11500	0.12200	0
12/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14400	0.15400	0
12/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.12900	0.13700	0
12/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.80970	6.77500	5,790
12/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.33900	0.31300	0
12/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30600	0.28000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37400	0.34700	0
12/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.16400	0.17200	0
12/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19600	0.20500	0
12/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.17900	0.18800	0
12/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.61490	7.57800	0
12/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.99800	0.97900	0
12/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.97600	0.95700	0
12/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.02000	1.00100	0
12/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.65500	0.67300	0
12/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.71100	0.72900	0
12/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.68300	0.70100	0
12/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.99550	6.96000	1,791
12/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.09700	0.08700	0
12/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.11700	0.10500	0
12/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.08000	0.07200	0
12/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.18500	0.21200	0
12/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.12200	0.14500	0
12/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.15200	0.17700	0
12/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.06890	7.03220	0
12/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.29500	0.27500	0
12/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.32900	0.30700	0
12/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.26300	0.24500	0
12/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.14400	0.16300	0
12/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.11000	0.12500	0
12/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.12600	0.14300	0
12/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.11170	7.09110	190
12/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11500	0.10900	0
12/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10000	0.09500	0
12/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13200	0.12500	0
12/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.22000	0.23400	0
12/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.28800	0.30400	0
12/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.25300	0.26800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.21110	7.19000	0
12/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.33100	0.32000	0
12/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.35800	0.34700	0
12/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.30400	0.29500	0
12/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.24300	0.25500	0
12/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19700	0.20700	0
12/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.22000	0.23000	0
12/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,345.29000	13,304.88000	0
12/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.40000	0.10000	0
12/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.40000	0.10000	0
12/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.40000	0.10000	0
12/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	255.10000	295.20000	0
12/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	255.10000	295.20000	0
12/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	255.10000	295.20000	0
12/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,518.57000	13,479.41000	0
12/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	18.60000	0.00000	0
12/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	18.60000	0.00000	0
12/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	18.60000	0.00000	0
12/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	20.60000	0
12/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	20.60000	0
12/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	20.60000	0
12/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04500	1.04430	0
12/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02150	0.02140	0
12/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00870	0.00870	0
12/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05120	0.05080	0
12/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00620	0.00650	0
12/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06370	0.06440	0
12/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02650	0.02710	0
12/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06030	1.05960	0
12/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04290	0.04300	0
12/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02470	0.02490	0
12/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07380	0.07360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01350	0.01400	0
12/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06440	0.06530	0
12/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03260	0.03340	0
13/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.87590	6.90440	273,145
13/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00500	0.00500	29,607
13/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00400	0.00500	340
13/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.16500	0.18600	8,500
13/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03500	0.04000	400
13/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.05700	0.06400	0
13/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.04900	0.05500	10,500
13/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.07800	0.08800	3,280
13/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03000	0.03400	65
13/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.06700	0.07500	600
13/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00500	0.00600	0
13/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
13/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
13/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04100	0.04700	29,607
13/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
13/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02200	0.02500	12,000
13/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.01900	0.02100	871
13/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01600	0.01800	3,071
13/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.42300	0.40100	3,000
13/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.74000	0.71400	0
13/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.69300	0.66700	0
13/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.64600	0.62100	0
13/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.52600	1.49800	0
13/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.46500	0.44300	0
13/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.62400	3.59600	0
13/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.07900	1.05200	0
13/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.62500	1.59700	0
13/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.50900	0.48600	0
13/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.34100	0.32100	0
13/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.55400	0.53000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.30200	0.28400	3,000
13/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.38100	0.36000	2,571
13/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.13900	0.13200	0
13/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.17800	1.15100	0
13/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.12900	1.10100	0
13/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.96470	6.99370	61,079
13/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.12700	0.13400	0
13/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.11900	0.12500	300
13/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.13600	0.14400	0
13/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.41200	0.43400	0
13/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14700	0.14000	0
13/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.57100	0.55000	0
13/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.65400	0.63100	0
13/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.61200	0.59000	0
13/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.06220	7.08920	11,975
13/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.12300	0.12800	0
13/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.11800	0.12200	0
13/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.12900	0.13400	0
13/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.06700	1.04500	0
13/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.15600	1.13300	0
13/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.11100	1.08900	0
13/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.15400	7.17970	16
13/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.34800	0.35700	0
13/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36400	0.37400	0
13/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33300	0.34200	0
13/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.57900	0.56200	0
13/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.51000	0.49400	0
13/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.54400	0.52700	0
13/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.14500	9.17040	0
13/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.53900	1.55700	0
13/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.55500	1.57300	0
13/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.52300	1.54200	0
13/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62800	1.62200	0
13/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.56000	1.55300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.59400	1.58700	0
13/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.87590	6.90440	125
13/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.10632	0.11840	0
13/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.09125	0.10203	0
13/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.12355	0.13700	0
13/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.19765	0.18260	0
13/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.26535	0.24763	0
13/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.23042	0.21400	0
13/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.96470	6.99370	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.22868	0.24094	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.21202	0.22344	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.24675	0.25988	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.28205	0.26618	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.34732	0.32974	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.31398	0.29724	0
13/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.89640	10.80910	35,397
13/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.03600	0.03000	0
13/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.03200	0.02700	0
13/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.04000	0.03400	0
13/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.07600	0.06300	870
13/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00800	0.00700	870
13/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.02400	0.02000	150
13/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.12800	1.21100	0
13/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.66200	1.74800	0
13/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.89400	0.97500	0
13/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.63000	0.70400	0
13/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.98600	1.06800	0
13/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.94000	1.02100	0
13/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.02520	10.93680	2,497
13/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.16100	0.14600	0
13/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.15300	0.13800	0
13/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.17000	0.15400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.94500	1.01700	0
13/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.02800	1.10100	0
13/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.98600	1.05900	0
13/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.16040	11.06730	2,426
13/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.39900	0.36800	0
13/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.41500	0.38300	0
13/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.38400	0.35400	0
13/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.77400	0.83700	0
13/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.70500	0.76600	0
13/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.73900	0.80100	0
13/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.28450	11.18730	0
13/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.49900	0.46500	0
13/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.48400	0.45100	0
13/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.51500	0.48000	0
13/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.83100	0.89300	0
13/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.90000	0.96400	0
13/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.86500	0.92800	0
13/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08300	0.08290	751
13/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00116	0.00116	0
13/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00018	0.00019	0
13/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00640	0.00632	0
13/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00040	0.00042	0
13/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01418	0.01429	0
13/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00516	0.00526	0
13/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08420	0.08400	573
13/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00367	0.00360	0
13/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00134	0.00132	0
13/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00980	0.00963	0
13/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00060	0.00063	0
13/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01214	0.01232	0
13/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00447	0.00460	0
13/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.16200	9.00010	19,118

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.03100	0.02000	0
13/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.02700	0.01700	0
13/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.03500	0.02200	0
13/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.07000	0.04500	10,429
13/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00600	0.00400	14,937
13/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01300	0.00900	100
13/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.05300	0.03400	0
13/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00500	0.00300	4,508
13/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.95100	1.10900	0
13/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.49100	0.63400	3,000
13/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.34300	1.50300	0
13/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.24400	1.40400	0
13/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.62300	0.77200	0
13/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.40800	0.54500	0
13/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.71500	0.86700	0
13/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.66900	0.82000	0
13/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.27270	9.10980	7,255
13/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.15200	0.12100	0
13/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.16100	0.12900	0
13/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.14300	0.11400	0
13/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.72000	0.85400	0
13/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.63800	0.76900	0
13/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.67900	0.81100	0
13/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.39210	9.22650	2,364
13/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.31200	0.26000	0
13/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.32700	0.27300	0
13/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.29700	0.24800	0
13/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.60500	0.72200	0
13/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.53500	0.64700	0
13/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.57000	0.68400	0
13/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.50350	9.33670	0
13/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.38900	0.33200	0
13/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.37400	0.31900	0
13/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.40400	0.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.65100	0.75800	0
13/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.72100	0.83200	0
13/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.68600	0.79500	0
13/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.81890	6.79370	7,693
13/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.18500	0.17000	0
13/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.14900	0.13600	0
13/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.22300	0.20700	0
13/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.05400	0.06300	0
13/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.08000	0.09200	0
13/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.06600	0.07600	0
13/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.82760	6.80270	865
13/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.29700	0.28200	0
13/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.33400	0.31800	0
13/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.26100	0.24700	0
13/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.13300	0.14400	0
13/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.10600	0.11500	0
13/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.11900	0.12900	0
13/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.83700	6.80970	5,790
13/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.36100	0.33900	0
13/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.39600	0.37400	0
13/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.32700	0.30600	0
13/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19000	0.19600	0
13/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.15900	0.16400	0
13/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.17400	0.17900	0
13/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.63280	7.61490	0
13/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.00800	0.99800	0
13/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.98600	0.97600	0
13/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.03000	1.02000	0
13/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.64700	0.65500	0
13/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.70300	0.71100	0
13/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.67500	0.68300	0
13/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.94320	6.99550	1,791

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.07800	0.09700	0
13/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06400	0.08000	0
13/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.09500	0.11700	0
13/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.15200	0.12200	0
13/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.22100	0.18500	0
13/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.18500	0.15200	0
13/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.01570	7.06890	0
13/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.25900	0.29500	0
13/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.29100	0.32900	0
13/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.22900	0.26300	0
13/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.16300	0.14400	0
13/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.12500	0.11000	0
13/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.14300	0.12600	0
13/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.11660	7.11170	190
13/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11500	0.11500	0
13/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13200	0.13200	0
13/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10000	0.10000	0
13/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.28300	0.28800	0
13/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21500	0.22000	0
13/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.24800	0.25300	0
13/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.21560	7.21110	0
13/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.33200	0.33100	0
13/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.36000	0.35800	0
13/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.30500	0.30400	0
13/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.23900	0.24300	0
13/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19400	0.19700	0
13/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21600	0.22000	0
13/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,431.11000	13,345.29000	0
13/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	2.90000	0.40000	0
13/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	2.90000	0.40000	0
13/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	2.90000	0.40000	0
13/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	171.80000	255.10000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	171.80000	255.10000	0
13/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	171.80000	255.10000	0
13/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,605.45000	13,518.57000	0
13/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	105.50000	18.60000	0
13/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	105.40000	18.60000	0
13/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	105.50000	18.60000	0
13/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
13/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04050	1.04500	0
13/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01920	0.02150	0
13/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00750	0.00870	0
13/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04750	0.05120	0
13/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00700	0.00620	0
13/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06700	0.06370	0
13/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02870	0.02650	0
13/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05530	1.06030	0
13/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04010	0.04290	0
13/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02300	0.02470	0
13/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06980	0.07380	0
13/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01450	0.01350	0
13/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06770	0.06440	0
13/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03480	0.03260	0
14/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.00580	6.87590	267,707
14/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00700	0.00500	29,607
14/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00400	340
14/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00800	0.00500	0
14/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00100	30,000
14/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
14/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.06200	0.04100	29,607
14/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
14/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.03300	0.02200	12,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02800	0.01900	871
14/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02400	0.01600	3,071
14/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.07300	0.04900	10,500
14/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.24600	0.16500	8,500
14/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.09900	0.06700	600
14/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.11600	0.07800	3,280
14/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.04500	0.03000	65
14/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.05300	0.03500	400
14/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.08500	0.05700	0
14/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.27900	0.38100	2,571
14/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.09000	0.13900	0
14/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.24300	0.34100	0
14/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.43900	0.55400	0
14/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.39700	0.50900	0
14/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.21000	0.30200	3,000
14/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.31700	0.42300	3,000
14/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.61800	0.74000	0
14/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.57200	0.69300	0
14/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.52700	0.64600	0
14/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.39600	1.52600	0
14/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.35600	0.46500	0
14/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.49400	3.62400	0
14/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.95200	1.07900	0
14/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.49600	1.62500	0
14/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.05000	1.17800	0
14/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.00100	1.12900	0
14/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.09740	6.96470	61,389
14/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.15600	0.12700	0
14/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.50500	0.41200	0
14/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.14500	0.11900	300
14/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.16700	0.13600	0
14/01/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.22500	0.00000	300
14/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.47000	0.57100	0
14/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.54800	0.65400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.10800	0.14700	300
14/01/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.32800	0.00000	0
14/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.50900	0.61200	0
14/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.19630	7.06220	11,975
14/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.14500	0.12300	0
14/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.13800	0.11800	0
14/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.15200	0.12900	0
14/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.95600	1.06700	0
14/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.04200	1.15600	0
14/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.99900	1.11100	0
14/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.28970	7.15400	16
14/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.40100	0.34800	0
14/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.38300	0.33300	0
14/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.42000	0.36400	0
14/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.43000	0.51000	0
14/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.49300	0.57900	0
14/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.46100	0.54400	0
14/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.27540	9.14500	0
14/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.59400	1.53900	0
14/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.61200	1.55500	0
14/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.57700	1.52300	0
14/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.55200	1.62800	0
14/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.48700	1.56000	0
14/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.51900	1.59400	0
14/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.00580	6.87590	125
14/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.15529	0.10632	0
14/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.13422	0.09125	0
14/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.18312	0.12355	0
14/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.12732	0.19765	0
14/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.17842	0.26535	0
14/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.14949	0.23042	0
14/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.09740	6.96470	0
14/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.28701	0.22868	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.26184	0.21202	0
14/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.31369	0.24675	0
14/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.21629	0.28205	0
14/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.26444	0.34732	0
14/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.23961	0.31398	0
14/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.11520	10.89640	33,389
14/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.05900	0.03600	0
14/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.03900	0.02400	150
14/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.05400	0.03200	0
14/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.06600	0.04000	0
14/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.12300	0.07600	870
14/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01300	0.00800	870
14/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.92400	1.12800	0
14/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.44800	1.66200	0
14/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.70100	0.89400	0
14/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.45800	0.63000	0
14/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.78900	0.98600	0
14/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.74400	0.94000	0
14/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.24790	11.02520	2,517
14/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.21100	0.16100	0
14/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.20000	0.15300	0
14/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.22300	0.17000	0
14/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.77500	0.94500	0
14/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.85200	1.02800	0
14/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.81300	0.98600	0
14/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.38460	11.16040	2,406
14/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.48700	0.39900	0
14/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.46900	0.38400	0
14/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.50600	0.41500	0
14/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.57100	0.70500	0
14/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.63400	0.77400	0
14/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.60200	0.73900	0
14/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.51050	11.28450	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.58900	0.49900	0
14/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.57100	0.48400	0
14/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.60800	0.51500	0
14/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.69800	0.83100	0
14/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.76100	0.90000	0
14/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.72900	0.86500	0
14/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08470	0.08300	751
14/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00164	0.00116	0
14/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00026	0.00018	0
14/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00792	0.00640	0
14/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00022	0.00040	0
14/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01256	0.01418	0
14/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00394	0.00516	0
14/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08590	0.08420	573
14/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00446	0.00367	0
14/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01130	0.00980	0
14/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00163	0.00134	0
14/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01073	0.01214	0
14/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00040	0.00060	0
14/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00356	0.00447	0
14/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.35720	9.16200	18,879
14/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.05700	0.03100	0
14/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.05000	0.02700	0
14/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.06500	0.03500	0
14/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.12500	0.07000	10,429
14/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01200	0.00600	14,937
14/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00900	0.00500	4,508
14/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.02500	0.01300	100
14/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.09600	0.05300	0
14/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.33900	0.49100	3,000
14/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.76800	0.95100	0
14/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.15200	1.34300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.05500	1.24400	0
14/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.45800	0.62300	0
14/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.26800	0.40800	0
14/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.54300	0.71500	0
14/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.50000	0.66900	0
14/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.47040	9.27270	7,255
14/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.20000	0.15200	0
14/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.21300	0.16100	0
14/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.18800	0.14300	0
14/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.56800	0.72000	0
14/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.49300	0.63800	0
14/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.53000	0.67900	0
14/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.59040	9.39210	2,364
14/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.38300	0.31200	0
14/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.36500	0.29700	0
14/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.40200	0.32700	0
14/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.41200	0.53500	0
14/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.47500	0.60500	0
14/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.44300	0.57000	0
14/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.70220	9.50350	0
14/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.45700	0.38900	0
14/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.47500	0.40400	0
14/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.43900	0.37400	0
14/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.58700	0.72100	0
14/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.52300	0.65100	0
14/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.55500	0.68600	0
14/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.88510	6.81890	7,693
14/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.23900	0.18500	0
14/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.20000	0.14900	0
14/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.27900	0.22300	0
14/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.04400	0.05400	0
14/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.06500	0.08000	0
14/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.05400	0.06600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.89240	6.82760	805
14/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.34900	0.29700	0
14/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.38700	0.33400	0
14/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.31200	0.26100	0
14/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.12000	0.13300	0
14/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.09500	0.10600	0
14/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.10700	0.11900	0
14/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.90100	6.83700	5,790
14/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.40600	0.36100	0
14/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.44300	0.39600	0
14/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.37100	0.32700	0
14/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.17000	0.19000	0
14/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.14200	0.15900	0
14/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.15500	0.17400	0
14/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.64600	7.63280	0
14/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.01000	1.00800	0
14/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.98700	0.98600	0
14/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.03300	1.03000	0
14/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.63700	0.64700	0
14/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.69100	0.70300	0
14/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.66400	0.67500	0
14/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.05530	6.94320	1,791
14/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.12000	0.07800	0
14/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.10000	0.06400	0
14/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.14900	0.09500	0
14/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.09400	0.15200	0
14/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.14500	0.22100	0
14/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.11500	0.18500	0
14/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.12930	7.01570	0
14/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.33400	0.25900	0
14/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.30000	0.22900	0
14/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.37000	0.29100	0
14/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.09100	0.12500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.12100	0.16300	0
14/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.10500	0.14300	0
14/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.27940	7.11660	190
14/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.18200	0.11500	0
14/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.21100	0.13200	0
14/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.16000	0.10000	0
14/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.18100	0.28300	0
14/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.13200	0.21500	0
14/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.15300	0.24800	0
14/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.38120	7.21560	0
14/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.43400	0.33200	0
14/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.40400	0.30500	0
14/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.46600	0.36000	0
14/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.13500	0.19400	0
14/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.17300	0.23900	0
14/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.15300	0.21600	0
14/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,709.68000	13,431.11000	0
14/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	118.80000	2.90000	0
14/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	118.80000	2.90000	0
14/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	118.90000	2.90000	0
14/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	9.20000	171.80000	0
14/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	9.10000	171.80000	0
14/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	9.10000	171.80000	0
14/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,888.25000	13,605.45000	0
14/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	388.30000	105.50000	0
14/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	388.20000	105.40000	0
14/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	388.30000	105.50000	0
14/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
14/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
14/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.10000	0.10000	0
14/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.06270	1.04050	0
14/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02900	0.01920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.06520	0.04750	0
14/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01150	0.00750	0
14/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04880	0.06700	0
14/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00250	0.00700	0
14/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.01630	0.02870	0
14/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.07800	1.05530	0
14/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.05240	0.04010	0
14/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08720	0.06980	0
14/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.03040	0.02300	0
14/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05240	0.06770	0
14/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00920	0.01450	0
14/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02440	0.03480	0
17/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.95290	7.00580	263,169
17/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00500	0.00700	29,607
17/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00600	340
17/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00600	0.00800	0
17/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00200	30,000
17/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.21000	0.24600	8,500
17/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03700	0.04500	65
17/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.08300	0.09900	600
17/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04300	0.05300	400
17/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.07100	0.08500	0
17/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
17/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.05100	0.06200	29,607
17/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
17/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02700	0.03300	12,000
17/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02300	0.02800	871
17/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01900	0.02400	3,071
17/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.06000	0.07300	10,500
17/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09700	0.11600	3,280
17/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.48400	0.43900	0
17/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.24400	0.21000	3,000
17/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.35700	0.31700	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.66600	0.61800	0
17/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.62000	0.57200	0
17/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.57400	0.52700	0
17/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.44900	1.39600	0
17/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.39800	0.35600	0
17/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.31800	0.27900	2,571
17/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.10700	0.09000	0
17/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.44000	0.39700	0
17/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.28000	0.24300	0
17/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.54700	3.49400	0
17/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.00300	0.95200	0
17/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.54800	1.49600	0
17/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.10200	1.05000	0
17/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.05200	1.00100	0
17/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.04400	7.09740	58,889
17/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.14200	0.15600	0
17/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.13200	0.14500	300
17/01/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.20500	0.22500	300
17/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.15200	0.16700	0
17/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.46600	0.50500	0
17/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.12200	0.10800	300
17/01/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.36100	0.32800	0
17/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.50800	0.47000	0
17/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.58800	0.54800	0
17/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.54800	0.50900	0
17/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.14500	7.19630	11,696
17/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.13300	0.14500	0
17/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12700	0.13800	0
17/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13900	0.15200	0
17/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.99400	0.95600	0
17/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.08200	1.04200	0
17/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.03800	0.99900	0
17/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.24160	7.28970	16
17/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.37800	0.40100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.36200	0.38300	0
17/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.39600	0.42000	0
17/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.45400	0.43000	0
17/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.52000	0.49300	0
17/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.48600	0.46100	0
17/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.22270	9.27540	0
17/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.56700	1.59400	0
17/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.55100	1.57700	0
17/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.58400	1.61200	0
17/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.51100	1.48700	0
17/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.57800	1.55200	0
17/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.54400	1.51900	0
17/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.95290	7.00580	125
17/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.13145	0.15529	0
17/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.11299	0.13422	0
17/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.15239	0.18312	0
17/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.14949	0.12732	0
17/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.21009	0.17842	0
17/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.17855	0.14949	0
17/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.04400	7.09740	0
17/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.25747	0.28701	0
17/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.23852	0.26184	0
17/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.28271	0.31369	0
17/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.23871	0.21629	0
17/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.29452	0.26444	0
17/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.26347	0.23961	0
17/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.06280	11.11520	33,233
17/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.05100	0.05900	0
17/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.04600	0.05400	0
17/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.05700	0.06600	0
17/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.10800	0.12300	870
17/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01100	0.01300	870

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.03300	0.03900	150
17/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.97000	0.92400	0
17/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.49800	1.44800	0
17/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.74400	0.70100	0
17/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.49500	0.45800	0
17/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.83300	0.78900	0
17/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.78800	0.74400	0
17/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.19580	11.24790	2,525
17/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.19300	0.21100	0
17/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.18200	0.20000	0
17/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.20300	0.22300	0
17/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.80700	0.77500	0
17/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.88600	0.85200	0
17/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.84700	0.81300	0
17/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.33620	11.38460	2,406
17/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.46200	0.48700	0
17/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.48100	0.50600	0
17/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.44500	0.46900	0
17/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.65900	0.63400	0
17/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.59500	0.57100	0
17/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.62600	0.60200	0
17/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.46650	11.51050	0
17/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.55600	0.58900	0
17/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.53900	0.57100	0
17/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.57400	0.60800	0
17/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.70800	0.69800	0
17/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.77300	0.76100	0
17/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.74000	0.72900	0
17/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08420	0.08470	420
17/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00142	0.00164	0
17/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00021	0.00026	0
17/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00743	0.00792	0
17/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00023	0.00022	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01301	0.01256	0
17/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00422	0.00394	0
17/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08540	0.08590	573
17/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00416	0.00446	0
17/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00150	0.00163	0
17/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01083	0.01130	0
17/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00043	0.00040	0
17/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01110	0.01073	0
17/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00376	0.00356	0
17/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.24740	9.35720	19,154
17/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.03900	0.05700	0
17/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.03400	0.05000	0
17/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.04500	0.06500	0
17/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.08900	0.12500	10,429
17/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00800	0.01200	14,937
17/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01700	0.02500	100
17/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.06800	0.09600	0
17/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00600	0.00900	4,508
17/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.87000	0.76800	0
17/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.42100	0.33900	3,000
17/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.25900	1.15200	0
17/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.16100	1.05500	0
17/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.54800	0.45800	0
17/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.34200	0.26800	0
17/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.63700	0.54300	0
17/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.59200	0.50000	0
17/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.35980	9.47040	7,270
17/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.17000	0.20000	0
17/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.16000	0.18800	0
17/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.18200	0.21300	0
17/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.57200	0.49300	0
17/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.65000	0.56800	0
17/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.61000	0.53000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.48190	9.59040	2,364
17/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.34200	0.38300	0
17/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.35900	0.40200	0
17/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.32600	0.36500	0
17/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.54400	0.47500	0
17/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.47700	0.41200	0
17/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.51000	0.44300	0
17/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.59720	9.70220	0
17/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.41700	0.45700	0
17/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.40100	0.43900	0
17/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.43400	0.47500	0
17/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.58700	0.52300	0
17/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.65400	0.58700	0
17/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.62000	0.55500	0
17/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.87040	6.88510	7,693
17/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.22200	0.23900	0
17/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.18300	0.20000	0
17/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.26200	0.27900	0
17/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.04200	0.04400	0
17/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.06300	0.06500	0
17/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.05200	0.05400	0
17/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.88040	6.89240	805
17/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.33900	0.34900	0
17/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.30200	0.31200	0
17/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.37700	0.38700	0
17/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.09700	0.09500	0
17/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.12200	0.12000	0
17/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.10900	0.10700	0
17/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.89150	6.90100	5,790
17/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.39900	0.40600	0
17/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.36300	0.37100	0
17/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.43500	0.44300	0
17/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.14400	0.14200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.17200	0.17000	0
17/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.15800	0.15500	0
17/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.66330	7.64600	0
17/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.01800	1.01000	0
17/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.99500	0.98700	0
17/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.04200	1.03300	0
17/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.62900	0.63700	0
17/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.68200	0.69100	0
17/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.65500	0.66400	0
17/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.03320	7.05530	1,791
17/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.11200	0.12000	0
17/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.13900	0.14900	0
17/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09200	0.10000	0
17/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.15900	0.14500	0
17/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.10600	0.09400	0
17/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.12900	0.11500	0
17/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.10710	7.12930	0
17/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.32000	0.33400	0
17/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.35500	0.37000	0
17/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.28600	0.30000	0
17/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.12900	0.12100	0
17/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.09800	0.09100	0
17/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.11300	0.10500	0
17/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.20740	7.27940	190
17/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.14400	0.18200	0
17/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12500	0.16000	0
17/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.16500	0.21100	0
17/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.15800	0.13200	0
17/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.21800	0.18100	0
17/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.18700	0.15300	0
17/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.30860	7.38120	0
17/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.38500	0.43400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.41500	0.46600	0
17/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.35600	0.40400	0
17/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.19700	0.17300	0
17/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.15600	0.13500	0
17/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.17600	0.15300	0
17/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,586.59000	13,709.68000	0
17/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	36.10000	118.80000	0
17/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	36.10000	118.90000	0
17/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	36.10000	118.80000	0
17/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	49.50000	9.10000	0
17/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	49.50000	9.20000	0
17/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	49.50000	9.10000	0
17/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,763.96000	13,888.25000	0
17/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	264.00000	388.30000	0
17/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	264.00000	388.20000	0
17/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	264.00000	388.30000	0
17/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
17/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
17/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
17/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05400	1.06270	0
17/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02510	0.02900	0
17/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00990	0.01150	0
17/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05810	0.06520	0
17/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00410	0.00250	0
17/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.05590	0.04880	0
17/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02110	0.01630	0
17/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06910	1.07800	0
17/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04720	0.05240	0
17/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02720	0.03040	0
17/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08020	0.08720	0
17/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01110	0.00920	0
17/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05810	0.05240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02810	0.02440	0
18/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.94680	6.95290	278,980
18/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00500	0.00500	29,607
18/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00400	0.00500	340
18/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00600	0.00600	0
18/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
18/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
18/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.05000	0.05100	29,607
18/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
18/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02600	0.02700	12,000
18/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02200	0.02300	871
18/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01900	0.01900	3,071
18/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.05900	0.06000	10,500
18/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09500	0.09700	3,280
18/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03600	0.03700	65
18/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.20700	0.21000	8,500
18/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.08100	0.08300	600
18/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04200	0.04300	400
18/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.06900	0.07100	0
18/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.32200	0.31800	2,571
18/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.11000	0.10700	0
18/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.44500	0.44000	0
18/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.28400	0.28000	0
18/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.48900	0.48400	0
18/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.24800	0.24400	3,000
18/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.36200	0.35700	3,000
18/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.67200	0.66600	0
18/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.62500	0.62000	0
18/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.57900	0.57400	0
18/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.45500	1.44900	0
18/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.40300	0.39800	0
18/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.55300	3.54700	0
18/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.00900	1.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.55400	1.54800	0
18/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.10700	1.10200	0
18/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.05800	1.05200	0
18/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.03750	7.04400	58,839
18/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13900	0.14200	0
18/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.12900	0.13200	300
18/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.15000	0.15200	0
18/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.46000	0.46600	0
18/01/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.20200	0.20500	300
18/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.12300	0.12200	300
18/01/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.36500	0.36100	0
18/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.51300	0.50800	0
18/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.59200	0.58800	0
18/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.55200	0.54800	0
18/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.13910	7.14500	11,961
18/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.13300	0.13300	0
18/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12700	0.12700	0
18/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13900	0.13900	0
18/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.00000	0.99400	0
18/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.08800	1.08200	0
18/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.04400	1.03800	0
18/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.23680	7.24160	16
18/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.37700	0.37800	0
18/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.36000	0.36200	0
18/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.39500	0.39600	0
18/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.45800	0.45400	0
18/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.52300	0.52000	0
18/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.49000	0.48600	0
18/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.21790	9.22270	0
18/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.54100	1.56700	0
18/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.52500	1.55100	0
18/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.55800	1.58400	0
18/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.49000	1.51100	0
18/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.55700	1.57800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.52300	1.54400	0
18/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.94680	6.95290	125
18/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.12887	0.13145	0
18/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.11071	0.11299	0
18/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.14951	0.15239	0
18/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.15271	0.14949	0
18/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.21391	0.21009	0
18/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.18207	0.17855	0
18/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.03750	7.04400	0
18/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.25407	0.25747	0
18/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.23524	0.23852	0
18/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.27897	0.28271	0
18/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.24147	0.23871	0
18/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.29774	0.29452	0
18/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.26657	0.26347	0
18/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.11270	11.06280	33,233
18/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.05600	0.05100	0
18/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.05100	0.04600	0
18/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.06300	0.05700	0
18/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.03700	0.03300	150
18/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.11900	0.10800	870
18/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01100	0.01100	870
18/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.92400	0.97000	0
18/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.44800	1.49800	0
18/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.70000	0.74400	0
18/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.45600	0.49500	0
18/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.78800	0.83300	0
18/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.74300	0.78800	0
18/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.24500	11.19580	2,525
18/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.20400	0.19300	0
18/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.19300	0.18200	0
18/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.21500	0.20300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.77000	0.80700	0
18/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.84800	0.88600	0
18/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.80900	0.84700	0
18/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.38710	11.33620	2,406
18/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.48100	0.46200	0
18/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.46300	0.44500	0
18/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.50100	0.48100	0
18/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.56400	0.59500	0
18/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.62600	0.65900	0
18/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.59400	0.62600	0
18/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.51930	11.46650	0
18/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.57700	0.55600	0
18/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.55900	0.53900	0
18/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.59600	0.57400	0
18/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.67700	0.70800	0
18/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.74000	0.77300	0
18/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.70800	0.74000	0
18/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08420	0.08420	420
18/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00140	0.00142	0
18/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00020	0.00021	0
18/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00743	0.00743	0
18/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00023	0.00023	0
18/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01300	0.01301	0
18/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00420	0.00422	0
18/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08540	0.08540	573
18/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00416	0.00416	0
18/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01083	0.01083	0
18/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00149	0.00150	0
18/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01109	0.01110	0
18/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00043	0.00043	0
18/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00376	0.00376	0
18/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.33590	9.24740	19,302



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.05200	0.03900	0
18/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.04500	0.03400	0
18/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.06000	0.04500	0
18/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.11700	0.08900	10,429
18/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01000	0.00800	14,937
18/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00800	0.00600	4,508
18/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.02300	0.01700	100
18/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.08900	0.06800	0
18/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.35300	0.42100	3,000
18/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.78700	0.87000	0
18/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.17200	1.25900	0
18/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.07400	1.16100	0
18/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.47400	0.54800	0
18/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.28100	0.34200	0
18/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.55900	0.63700	0
18/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.51600	0.59200	0
18/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.44800	9.35980	7,270
18/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.19200	0.17000	0
18/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.20500	0.18200	0
18/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.18000	0.16000	0
18/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.58200	0.65000	0
18/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.50700	0.57200	0
18/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.54400	0.61000	0
18/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.57070	9.48190	2,364
18/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.37600	0.34200	0
18/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.35800	0.32600	0
18/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.39400	0.35900	0
18/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.42300	0.47700	0
18/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.48700	0.54400	0
18/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.45500	0.51000	0
18/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.68770	9.59720	0
18/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.44800	0.41700	0
18/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.46600	0.43400	0
18/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.43100	0.40100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.59300	0.65400	0
18/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.52800	0.58700	0
18/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.56000	0.62000	0
18/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.88530	6.87040	7,693
18/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.23200	0.22200	0
18/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.19300	0.18300	0
18/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.27400	0.26200	0
18/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.03900	0.04200	0
18/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.05800	0.06300	0
18/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.04700	0.05200	0
18/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.89510	6.88040	805
18/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.34800	0.33900	0
18/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.38700	0.37700	0
18/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.31100	0.30200	0
18/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.11600	0.12200	0
18/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.09200	0.09700	0
18/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.10300	0.10900	0
18/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.90730	6.89150	5,790
18/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.40900	0.39900	0
18/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.44600	0.43500	0
18/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.37300	0.36300	0
18/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.16600	0.17200	0
18/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.13900	0.14400	0
18/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.15200	0.15800	0
18/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.67830	7.66330	0
18/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.02300	1.01800	0
18/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.99900	0.99500	0
18/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.04800	1.04200	0
18/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.62000	0.62900	0
18/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.67100	0.68200	0
18/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.64500	0.65500	0
18/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.00920	7.03320	1,791

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.10100	0.11200	0
18/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.08300	0.09200	0
18/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.12200	0.13900	0
18/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.11300	0.10600	0
18/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.17400	0.15900	0
18/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.14200	0.12900	0
18/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.08380	7.10710	0
18/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.30300	0.32000	0
18/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.27100	0.28600	0
18/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.33700	0.35500	0
18/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.10300	0.09800	0
18/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.13700	0.12900	0
18/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.11900	0.11300	0
18/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.26110	7.20740	190
18/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16600	0.14400	0
18/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.19500	0.16500	0
18/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.14500	0.12500	0
18/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.18400	0.21800	0
18/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.13400	0.15800	0
18/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.15500	0.18700	0
18/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.36270	7.30860	0
18/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.41900	0.38500	0
18/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.38800	0.35600	0
18/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.45100	0.41500	0
18/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.13800	0.15600	0
18/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.17500	0.19700	0
18/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.15600	0.17600	0
18/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,644.35000	13,586.59000	0
18/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	68.00000	36.10000	0
18/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	68.00000	36.10000	0
18/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	68.00000	36.10000	0
18/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	23.60000	49.50000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	23.70000	49.50000	0
18/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	23.70000	49.50000	0
18/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,820.75000	13,763.96000	0
18/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	320.80000	264.00000	0
18/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	320.70000	264.00000	0
18/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	320.80000	264.00000	0
18/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
18/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
18/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.05450	1.05400	0
18/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02510	0.02510	0
18/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05840	0.05810	0
18/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00990	0.00990	0
18/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.05540	0.05590	0
18/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00390	0.00410	0
18/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02060	0.02110	0
18/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06940	1.06910	0
18/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04740	0.04720	0
18/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08040	0.08020	0
18/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02730	0.02720	0
18/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05790	0.05810	0
18/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01100	0.01110	0
18/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02800	0.02810	0
19/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.01310	6.94680	273,959
19/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00500	29,607
19/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00400	340
19/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.00600	0
19/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
19/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
19/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.05900	0.05000	29,607
19/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
19/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.03000	0.02600	12,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.24600	0.20700	8,500
19/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02500	0.02200	871
19/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02200	0.01900	3,071
19/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.07000	0.05900	10,500
19/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.11300	0.09500	3,280
19/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.04200	0.03600	65
19/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.09600	0.08100	600
19/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.05000	0.04200	400
19/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.08200	0.06900	0
19/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.26900	0.32200	2,571
19/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.08300	0.11000	0
19/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.38700	0.44500	0
19/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.23300	0.28400	0
19/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.42900	0.48900	0
19/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.20000	0.24800	3,000
19/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.30700	0.36200	3,000
19/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.60900	0.67200	0
19/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.56200	0.62500	0
19/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.51700	0.57900	0
19/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.38900	1.45500	0
19/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.34600	0.40300	0
19/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.48700	3.55300	0
19/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.94400	1.00900	0
19/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.48800	1.55400	0
19/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.04200	1.10700	0
19/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.99300	1.05800	0
19/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.10410	7.03750	58,829
19/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.15100	0.13900	0
19/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.14000	0.12900	300
19/01/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.22100	0.20200	300
19/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.16300	0.15000	0
19/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.50600	0.46000	0
19/01/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.28300	0.00000	500
19/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.10200	0.12300	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.31700	0.36500	0
19/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.45900	0.51300	0
19/01/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.22900	0.00000	0
19/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.53600	0.59200	0
19/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.49700	0.55200	0
19/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.20520	7.13910	12,137
19/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.14000	0.13300	0
19/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.13300	0.12700	0
19/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.14600	0.13900	0
19/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.94100	1.00000	0
19/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.02800	1.08800	0
19/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.98500	1.04400	0
19/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.30250	7.23680	190
19/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.39800	0.37700	0
19/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.41700	0.39500	0
19/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.38000	0.36000	0
19/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.47800	0.52300	0
19/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.41500	0.45800	0
19/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.44600	0.49000	0
19/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.28560	9.21790	0
19/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.57200	1.54100	0
19/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.55500	1.52500	0
19/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.58900	1.55800	0
19/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.45300	1.49000	0
19/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.51900	1.55700	0
19/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.48600	1.52300	0
19/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.01310	6.94680	125
19/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.15283	0.12887	0
19/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.13139	0.11071	0
19/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.18130	0.14951	0
19/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.11820	0.15271	0
19/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.16829	0.21391	0
19/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.13973	0.18207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.10410	7.03750	0
19/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.28344	0.25407	0
19/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.25769	0.23524	0
19/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.31075	0.27897	0
19/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.20665	0.24147	0
19/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.25359	0.29774	0
19/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.22934	0.26657	0
19/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.20120	11.11270	33,089
19/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.06800	0.05600	0
19/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.06100	0.05100	0
19/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.07600	0.06300	0
19/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.14200	0.11900	870
19/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01400	0.01100	870
19/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.04400	0.03700	150
19/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.84300	0.92400	0
19/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.36300	1.44800	0
19/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.62500	0.70000	0
19/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.39100	0.45600	0
19/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.71000	0.78800	0
19/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.66700	0.74300	0
19/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.33430	11.24500	2,485
19/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.22400	0.20400	0
19/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.21200	0.19300	0
19/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.23600	0.21500	0
19/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.70200	0.77000	0
19/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.77800	0.84800	0
19/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.74000	0.80900	0
19/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.47570	11.38710	2,391
19/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.51800	0.48100	0
19/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.53800	0.50100	0
19/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.49800	0.46300	0
19/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.57200	0.62600	0
19/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.51200	0.56400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.54200	0.59400	0
19/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.60820	11.51930	0
19/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.61600	0.57700	0
19/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.59700	0.55900	0
19/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.63600	0.59600	0
19/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.62800	0.67700	0
19/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.68900	0.74000	0
19/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.65800	0.70800	0
19/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08540	0.08420	430
19/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00185	0.00140	0
19/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00029	0.00020	0
19/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00857	0.00743	0
19/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00017	0.00023	0
19/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01189	0.01300	0
19/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00345	0.00420	0
19/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08660	0.08540	573
19/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00490	0.00416	0
19/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00183	0.00149	0
19/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01200	0.01083	0
19/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00040	0.00043	0
19/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01023	0.01109	0
19/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00330	0.00376	0
19/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.45580	9.33590	18,935
19/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.07300	0.05200	0
19/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.06300	0.04500	0
19/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.08300	0.06000	0
19/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.15900	0.11700	10,429
19/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01400	0.01000	14,937
19/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01100	0.00800	4,508
19/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.03200	0.02300	100
19/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.12300	0.08900	0
19/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.26700	0.35300	3,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.67600	0.78700	0
19/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.05500	1.17200	0
19/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.95800	1.07400	0
19/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.37700	0.47400	0
19/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.20300	0.28100	0
19/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.45700	0.55900	0
19/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.41700	0.51600	0
19/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.56960	9.44800	7,278
19/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.22700	0.19200	0
19/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.24200	0.20500	0
19/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.21300	0.18000	0
19/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.49300	0.58200	0
19/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.42200	0.50700	0
19/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.45700	0.54400	0
19/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.69340	9.57070	2,364
19/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.42900	0.37600	0
19/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.45400	0.39400	0
19/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.40500	0.35800	0
19/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.41200	0.48700	0
19/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.36100	0.42300	0
19/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.38600	0.45500	0
19/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.81070	9.68770	0
19/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.49800	0.44800	0
19/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.47900	0.43100	0
19/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.52200	0.46600	0
19/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.46100	0.52800	0
19/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.51800	0.59300	0
19/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.48700	0.56000	0
19/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.99740	6.88530	7,754
19/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.32300	0.23200	0
19/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.27800	0.19300	0
19/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.36800	0.27400	0
19/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.02100	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.03100	0.05800	0
19/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.02600	0.04700	0
19/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.00660	6.89510	825
19/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.43200	0.34800	0
19/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.47400	0.38700	0
19/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.39200	0.31100	0
19/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08500	0.11600	0
19/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.06700	0.09200	0
19/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.07500	0.10300	0
19/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.01710	6.90730	5,790
19/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.48700	0.40900	0
19/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.52700	0.44600	0
19/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.44800	0.37300	0
19/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13100	0.16600	0
19/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.11000	0.13900	0
19/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.12000	0.15200	0
19/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.75050	7.67830	0
19/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.04800	1.02300	0
19/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.02300	0.99900	0
19/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.07300	1.04800	0
19/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.57300	0.62000	0
19/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.62300	0.67100	0
19/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.59800	0.64500	0
19/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.05160	7.00920	1,791
19/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.11500	0.10100	0
19/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09500	0.08300	0
19/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.14500	0.12200	0
19/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.09300	0.11300	0
19/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.14300	0.17400	0
19/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.11300	0.14200	0
19/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.12670	7.08380	0
19/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.32800	0.30300	0
19/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.36500	0.33700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.29400	0.27100	0
19/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.11700	0.13700	0
19/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.08800	0.10300	0
19/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.10100	0.11900	0
19/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.31030	7.26110	190
19/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.19000	0.16600	0
19/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.22100	0.19500	0
19/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.16200	0.14500	0
19/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.15200	0.18400	0
19/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.11100	0.13400	0
19/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.13000	0.15500	0
19/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.41220	7.36270	0
19/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.44800	0.41900	0
19/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.48100	0.45100	0
19/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.41500	0.38800	0
19/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.15300	0.17500	0
19/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.11900	0.13800	0
19/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.13600	0.15600	0
19/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,798.43000	13,644.35000	0
19/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	199.60000	68.00000	0
19/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	199.70000	68.00000	0
19/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	199.60000	68.00000	0
19/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	1.20000	23.70000	0
19/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	1.30000	23.60000	0
19/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	1.20000	23.70000	0
19/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,976.02000	13,820.75000	0
19/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	476.00000	320.80000	0
19/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	476.00000	320.70000	0
19/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	476.00000	320.80000	0
19/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.06430	1.05450	0
19/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02900	0.02510	0
19/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01100	0.00990	0
19/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.06620	0.05840	0
19/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00190	0.00390	0
19/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04670	0.05540	0
19/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.01470	0.02060	0
19/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.07920	1.06940	0
19/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.05240	0.04740	0
19/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02990	0.02730	0
19/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08790	0.08040	0
19/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00870	0.01100	0
19/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05070	0.05790	0
19/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.02320	0.02800	0
20/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.12070	7.01310	257,862
20/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00900	0.00600	29,607
20/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00700	0.00500	340
20/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.07300	0.05000	400
20/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.11800	0.08200	0
20/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.10100	0.07000	10,500
20/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.15900	0.11300	3,280
20/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.06200	0.04200	65
20/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.13700	0.09600	600
20/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.01000	0.00700	0
20/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00100	30,000
20/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
20/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.08600	0.05900	29,607
20/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00300	0.00200	3,000
20/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04500	0.03000	12,000
20/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03800	0.02500	871
20/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03200	0.02200	3,071
20/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.32700	0.24600	8,500
20/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.23000	0.30700	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.51100	0.60900	0
20/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.46700	0.56200	0
20/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.42400	0.51700	0
20/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.28200	1.38900	0
20/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.26500	0.34600	0
20/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.37900	3.48700	0
20/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.83900	0.94400	0
20/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.38100	1.48800	0
20/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.30200	0.38700	0
20/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.16600	0.23300	0
20/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.34100	0.42900	0
20/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.13800	0.20000	3,000
20/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.19700	0.26900	2,571
20/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.05600	0.08300	0
20/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.93600	1.04200	0
20/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.88800	0.99300	0
20/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.21420	7.10410	56,659
20/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.18300	0.15100	0
20/01/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.35000	0.28300	500
20/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.17000	0.14000	300
20/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.19800	0.16300	0
20/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.59200	0.50600	0
20/01/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.26800	0.22100	300
20/01/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.18600	0.22900	0
20/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.07800	0.10200	300
20/01/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.25400	0.31700	0
20/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.38400	0.45900	0
20/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.45600	0.53600	0
20/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.41900	0.49700	0
20/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.31580	7.20520	12,065
20/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.16200	0.14000	0
20/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.15500	0.13300	0
20/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.17100	0.14600	0
20/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.85500	0.94100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.93900	1.02800	0
20/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.89600	0.98500	0
20/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.41380	7.30250	190
20/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.45600	0.39800	0
20/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.43200	0.38000	0
20/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.48000	0.41700	0
20/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.36600	0.41500	0
20/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.41800	0.47800	0
20/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.39200	0.44600	0
20/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.39620	9.28560	0
20/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.62900	1.57200	0
20/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.61200	1.55500	0
20/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.64700	1.58900	0
20/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.40100	1.45300	0
20/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.46600	1.51900	0
20/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.43300	1.48600	0
20/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.12070	7.01310	125
20/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.21935	0.15283	0
20/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.18785	0.13139	0
20/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.25320	0.18130	0
20/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.08250	0.11820	0
20/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.11715	0.16829	0
20/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.09865	0.13973	0
20/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.21420	7.10410	0
20/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.34967	0.28344	0
20/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.32077	0.25769	0
20/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.38006	0.31075	0
20/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.16586	0.20665	0
20/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.20657	0.25359	0
20/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.18547	0.22934	0
20/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.33440	11.20120	32,917
20/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.09200	0.06800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.08300	0.06100	0
20/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.10200	0.07600	0
20/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.18800	0.14200	870
20/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01800	0.01400	870
20/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.06000	0.04400	150
20/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.72600	0.84300	0
20/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.23400	1.36300	0
20/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.51800	0.62500	0
20/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.30400	0.39100	0
20/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.59900	0.71000	0
20/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.55800	0.66700	0
20/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.47090	11.33430	2,437
20/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.26200	0.22400	0
20/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.24800	0.21200	0
20/01/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.40200	0.00000	10
20/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.27600	0.23600	0
20/01/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.84300	0.00000	0
20/01/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.12200	0.00000	10
20/01/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.38100	0.00000	0
20/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.60500	0.70200	0
20/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.67700	0.77800	0
20/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.64100	0.74000	0
20/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.61260	11.47570	2,391
20/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.58600	0.51800	0
20/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.56100	0.49800	0
20/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.61100	0.53800	0
20/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.44800	0.51200	0
20/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.49800	0.57200	0
20/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.47300	0.54200	0
20/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.74540	11.60820	0
20/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.68500	0.61600	0
20/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.66200	0.59700	0
20/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.70900	0.63600	0
20/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.56400	0.62800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.61700	0.68900	0
20/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.59000	0.65800	0
20/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08600	0.08540	430
20/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00205	0.00185	0
20/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00031	0.00029	0
20/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00913	0.00857	0
20/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00013	0.00017	0
20/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01131	0.01189	0
20/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00305	0.00345	0
20/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08730	0.08660	573
20/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00526	0.00490	0
20/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01265	0.01200	0
20/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00196	0.00183	0
20/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00966	0.01023	0
20/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00035	0.00040	0
20/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00296	0.00330	0
20/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.59050	9.45580	17,960
20/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.10500	0.07300	0
20/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.09200	0.06300	0
20/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.11900	0.08300	0
20/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.23100	0.15900	10,429
20/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02100	0.01400	14,937
20/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01600	0.01100	4,508
20/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.04700	0.03200	100
20/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.17500	0.12300	0
20/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.18500	0.26700	3,000
20/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.55700	0.67600	0
20/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.92600	1.05500	0
20/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.83100	0.95800	0
20/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.27900	0.37700	0
20/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.14100	0.20300	0
20/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.35200	0.45700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.31500	0.41700	0
20/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.70680	9.56960	7,278
20/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.27500	0.22700	0
20/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.29400	0.24200	0
20/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.25800	0.21300	0
20/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.40100	0.49300	0
20/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.33700	0.42200	0
20/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.36800	0.45700	0
20/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.82960	9.69340	2,364
20/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.50500	0.42900	0
20/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.47800	0.40500	0
20/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.53300	0.45400	0
20/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.30300	0.36100	0
20/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.34800	0.41200	0
20/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.32500	0.38600	0
20/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.94580	9.81070	0
20/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.57300	0.49800	0
20/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.59900	0.52200	0
20/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.54900	0.47900	0
20/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.45300	0.51800	0
20/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.40300	0.46100	0
20/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.42700	0.48700	0
20/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.99690	6.99740	7,926
20/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.32200	0.32300	0
20/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.27800	0.27800	0
20/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.36800	0.36800	0
20/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.02100	0.02100	0
20/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.03100	0.03100	0
20/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.02500	0.02600	0
20/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.00710	7.00660	825
20/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.43200	0.43200	0
20/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.47400	0.47400	0
20/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.39200	0.39200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08500	0.08500	0
20/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.06700	0.06700	0
20/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.07500	0.07500	0
20/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.01650	7.01710	5,790
20/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.48700	0.48700	0
20/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.52600	0.52700	0
20/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.44800	0.44800	0
20/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13200	0.13100	0
20/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.11000	0.11000	0
20/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.12100	0.12000	0
20/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.78260	7.75050	0
20/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.06800	1.04800	0
20/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.04300	1.02300	0
20/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.09200	1.07300	0
20/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.55900	0.57300	0
20/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.61000	0.62300	0
20/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.58500	0.59800	0
20/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.09850	7.05160	1,791
20/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.14400	0.11500	0
20/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.11500	0.09500	0
20/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.17700	0.14500	0
20/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.07900	0.09300	0
20/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.11700	0.14300	0
20/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.09600	0.11300	0
20/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.17550	7.12670	0
20/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.36600	0.32800	0
20/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.33000	0.29400	0
20/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.40400	0.36500	0
20/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.07900	0.08800	0
20/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.10500	0.11700	0
20/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.09100	0.10100	0
20/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.40400	7.31030	190

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.25200	0.19000	0
20/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.28700	0.22100	0
20/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.21900	0.16200	0
20/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.11500	0.15200	0
20/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.08300	0.11100	0
20/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.09800	0.13000	0
20/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.50750	7.41220	0
20/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.51600	0.44800	0
20/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.48100	0.41500	0
20/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.55200	0.48100	0
20/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.09500	0.11900	0
20/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.12400	0.15300	0
20/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.10900	0.13600	0
20/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,983.95000	13,798.43000	0
20/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	384.00000	199.60000	0
20/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	383.90000	199.60000	0
20/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	384.00000	199.70000	0
20/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	1.30000	0
20/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	1.20000	0
20/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.10000	1.20000	0
20/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,165.83000	13,976.02000	0
20/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	665.80000	476.00000	0
20/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	665.80000	476.00000	0
20/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	665.80000	476.00000	0
20/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.08000	1.06430	0
20/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.03940	0.02900	0
20/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.08130	0.06620	0
20/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01460	0.01100	0
20/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.03460	0.04670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00130	0.00190	0
20/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00940	0.01470	0
20/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.09480	1.07920	0
20/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.06290	0.05240	0
20/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.10110	0.08790	0
20/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.03660	0.02990	0
20/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04180	0.05070	0
20/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00630	0.00870	0
20/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01810	0.02320	0
21/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.13360	7.12070	253,206
21/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.01000	0.00900	29,607
21/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00800	0.00700	340
21/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.08000	0.07300	400
21/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.12600	0.11800	0
21/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.10800	0.10100	10,500
21/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.17300	0.15900	3,280
21/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.06800	0.06200	65
21/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.14600	0.13700	600
21/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.01100	0.01000	0
21/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
21/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
21/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09300	0.08600	29,607
21/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00300	0.00300	3,000
21/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04900	0.04500	12,000
21/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.04200	0.03800	871
21/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03600	0.03200	3,071
21/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.34100	0.32700	8,500
21/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.22400	0.23000	3,000
21/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.50200	0.51100	0
21/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.45800	0.46700	0
21/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.41500	0.42400	0
21/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.26900	1.28200	0
21/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.25900	0.26500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.36600	3.37900	0
21/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.82700	0.83900	0
21/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.36800	1.38100	0
21/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.29600	0.30200	0
21/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.16200	0.16600	0
21/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.33400	0.34100	0
21/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.13900	0.13800	3,000
21/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.19200	0.19700	2,571
21/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.05700	0.05600	0
21/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.92400	0.93600	0
21/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.87600	0.88800	0
21/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.22990	7.21420	56,159
21/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.19100	0.18300	0
21/01/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.36100	0.35000	500
21/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.17800	0.17000	300
21/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.20600	0.19800	0
21/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.60500	0.59200	0
21/01/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.27800	0.26800	300
21/01/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.18100	0.18600	0
21/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.07500	0.07800	300
21/01/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.24800	0.25400	0
21/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.37600	0.38400	0
21/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.44800	0.45600	0
21/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.41100	0.41900	0
21/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.33620	7.31580	11,855
21/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.16600	0.16200	0
21/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.15900	0.15500	0
21/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.17500	0.17100	0
21/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.83900	0.85500	0
21/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.92300	0.93900	0
21/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.88000	0.89600	0
21/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.43950	7.41380	190
21/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.47100	0.45600	0
21/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.44700	0.43200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.49500	0.48000	0
21/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.35600	0.36600	0
21/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.40800	0.41800	0
21/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.38200	0.39200	0
21/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.40890	9.39620	0
21/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.65300	1.62900	0
21/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.63600	1.61200	0
21/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.67000	1.64700	0
21/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.41100	1.40100	0
21/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.47700	1.46600	0
21/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.44400	1.43300	0
21/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.13360	7.12070	125
21/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.23324	0.21935	0
21/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.20173	0.18785	0
21/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.26703	0.25320	0
21/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.08343	0.08250	0
21/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.11813	0.11715	0
21/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.09964	0.09865	0
21/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.22990	7.21420	0
21/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.36109	0.34967	0
21/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.33186	0.32077	0
21/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.39181	0.38006	0
21/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.16191	0.16586	0
21/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.20196	0.20657	0
21/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.18119	0.18547	0
21/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.39670	11.33440	32,797
21/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.10600	0.09200	0
21/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.09600	0.08300	0
21/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.11800	0.10200	0
21/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.21400	0.18800	870
21/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.02200	0.01800	870
21/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.07000	0.06000	150

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.67300	0.72600	0
21/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.17500	1.23400	0
21/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.47100	0.51800	0
21/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.26700	0.30400	0
21/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.54900	0.59900	0
21/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.50900	0.55800	0
21/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.53830	11.47090	2,411
21/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.29000	0.26200	0
21/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.27500	0.24800	0
21/01/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.44600	0.40200	10
21/01/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.39700	0.00000	0
21/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.30600	0.27600	0
21/01/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.90000	0.84300	0
21/01/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.11200	0.12200	10
21/01/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.35800	0.38100	0
21/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.56800	0.60500	0
21/01/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.40900	0.00000	100
21/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.63700	0.67700	0
21/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.60200	0.64100	0
21/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.68800	11.61260	2,457
21/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.63000	0.58600	0
21/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.60500	0.56100	0
21/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.65700	0.61100	0
21/01/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.55600	0.00000	0
21/01/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.51800	0.00000	100
21/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.41900	0.44800	0
21/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.46700	0.49800	0
21/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.44200	0.47300	0
21/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.82980	11.74540	0
21/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.73100	0.68500	0
21/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.70700	0.66200	0
21/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.75600	0.70900	0
21/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.52600	0.56400	0
21/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.57700	0.61700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.55100	0.59000	0
21/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08630	0.08600	430
21/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00216	0.00205	0
21/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00033	0.00031	0
21/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00941	0.00913	0
21/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00011	0.00013	0
21/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01103	0.01131	0
21/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00286	0.00305	0
21/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08750	0.08730	573
21/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00536	0.00526	0
21/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01283	0.01265	0
21/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00200	0.00196	0
21/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00950	0.00966	0
21/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00033	0.00035	0
21/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00286	0.00296	0
21/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.66040	9.59050	17,685
21/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.13300	0.10500	0
21/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.11700	0.09200	0
21/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.15000	0.11900	0
21/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.28000	0.23100	10,429
21/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02800	0.02100	14,937
21/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02200	0.01600	4,508
21/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.06200	0.04700	100
21/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.21800	0.17500	0
21/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.15800	0.18500	3,000
21/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.50200	0.55700	0
21/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.86200	0.92600	0
21/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.76800	0.83100	0
21/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.24000	0.27900	0
21/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.12000	0.14100	0
21/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.30700	0.35200	0
21/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.27300	0.31500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.77960	9.70680	7,278
21/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.31100	0.27500	0
21/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.33100	0.29400	0
21/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.29200	0.25800	0
21/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.36200	0.40100	0
21/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.30100	0.33700	0
21/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.33100	0.36800	0
21/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.90800	9.82960	2,365
21/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.55800	0.50500	0
21/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.58700	0.53300	0
21/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.53000	0.47800	0
21/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.32200	0.34800	0
21/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.27900	0.30300	0
21/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.30000	0.32500	0
21/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.03070	9.94580	0
21/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.62700	0.57300	0
21/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.60100	0.54900	0
21/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.65300	0.59900	0
21/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.37200	0.40300	0
21/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.42000	0.45300	0
21/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.39600	0.42700	0
21/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.02190	6.99690	7,926
21/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.34800	0.32200	0
21/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.30300	0.27800	0
21/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.39300	0.36800	0
21/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.02100	0.02100	0
21/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.03100	0.03100	0
21/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.02600	0.02500	0
21/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.03460	7.00710	825
21/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.45500	0.43200	0
21/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.49700	0.47400	0
21/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.41300	0.39200	0
21/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.07800	0.08500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.06200	0.06700	0
21/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.07000	0.07500	0
21/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.04820	7.01650	5,790
21/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.51000	0.48700	0
21/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.55100	0.52600	0
21/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.47100	0.44800	0
21/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12300	0.13200	0
21/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10300	0.11000	0
21/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.11200	0.12100	0
21/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.80090	7.78260	0
21/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.07800	1.06800	0
21/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.05200	1.04300	0
21/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.10400	1.09200	0
21/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.55300	0.55900	0
21/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.60100	0.61000	0
21/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.57700	0.58500	0
21/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.18990	7.09850	1,791
21/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.20900	0.14400	0
21/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.17500	0.11500	0
21/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.24600	0.17700	0
21/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.05600	0.07900	0
21/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.08500	0.11700	0
21/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.06900	0.09600	0
21/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.27100	7.17550	0
21/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.44100	0.36600	0
21/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.40300	0.33000	0
21/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.48100	0.40400	0
21/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06000	0.07900	0
21/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08200	0.10500	0
21/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.07000	0.09100	0
21/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.42930	7.40400	590
21/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.26700	0.25200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.30300	0.28700	0
21/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.23300	0.21900	0
21/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.10400	0.11500	0
21/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.07400	0.08300	0
21/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.08800	0.09800	0
21/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.53530	7.50750	0
21/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.53500	0.51600	0
21/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.50000	0.48100	0
21/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.57200	0.55200	0
21/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.08700	0.09500	0
21/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.11500	0.12400	0
21/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.10000	0.10900	0
21/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,047.69000	13,983.95000	0
21/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	447.70000	384.00000	0
21/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	447.70000	384.00000	0
21/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	447.70000	383.90000	0
21/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.10000	0
21/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,234.26000	14,165.83000	0
21/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	734.30000	665.80000	0
21/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	734.30000	665.80000	0
21/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	734.30000	665.80000	0
21/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
21/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.08190	1.08000	0
21/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.04060	0.03940	0
21/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01510	0.01460	0
21/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.08310	0.08130	0
21/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00120	0.00130	0
21/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.03320	0.03460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00870	0.00940	0
21/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.09790	1.09480	0
21/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.06520	0.06290	0
21/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.10380	0.10110	0
21/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.03820	0.03660	0
21/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04030	0.04180	0
21/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00590	0.00630	0
21/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01730	0.01810	0
24/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.07990	7.13360	254,873
24/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00700	0.01000	29,607
24/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00800	340
24/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.06200	0.08000	400
24/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.10100	0.12600	0
24/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.08600	0.10800	9,600
24/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.13900	0.17300	3,280
24/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.05300	0.06800	65
24/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.11900	0.14600	600
24/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00800	0.01100	0
24/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
24/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
24/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.07300	0.09300	29,607
24/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00300	3,000
24/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.03800	0.04900	12,000
24/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03200	0.04200	871
24/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02700	0.03600	3,071
24/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.29500	0.34100	8,500
24/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.25600	0.22400	3,000
24/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.54700	0.50200	0
24/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.50200	0.45800	0
24/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.45800	0.41500	0
24/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.32200	1.26900	0
24/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.29300	0.25900	0
24/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.42000	3.36600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.87800	0.82700	0
24/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.42200	1.36800	0
24/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.33200	0.29600	0
24/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.18900	0.16200	0
24/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.37300	0.33400	0
24/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.15900	0.13900	3,000
24/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.22100	0.19200	2,571
24/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.06500	0.05700	0
24/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.97600	0.92400	0
24/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.92700	0.87600	0
24/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.17540	7.22990	56,655
24/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.17200	0.19100	0
24/01/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.32900	0.36100	500
24/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.16000	0.17800	300
24/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.18600	0.20600	0
24/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.56200	0.60500	0
24/01/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.25100	0.27800	300
24/01/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.20400	0.18100	0
24/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08700	0.07500	300
24/01/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.27600	0.24800	0
24/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.41100	0.37600	0
24/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.48500	0.44800	0
24/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.44700	0.41100	0
24/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.28080	7.33620	11,855
24/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.15500	0.16600	0
24/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.14800	0.15900	0
24/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.16300	0.17500	0
24/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.88200	0.83900	0
24/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.96700	0.92300	0
24/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.92400	0.88000	0
24/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.38270	7.43950	190
24/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.43700	0.47100	0
24/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.41400	0.44700	0
24/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.46100	0.49500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.37800	0.35600	0
24/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.43100	0.40800	0
24/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.40400	0.38200	0
24/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.35680	9.40890	0
24/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.61900	1.65300	0
24/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.60200	1.63600	0
24/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.63600	1.67000	0
24/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.42900	1.41100	0
24/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.49500	1.47700	0
24/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.46200	1.44400	0
24/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.07990	7.13360	125
24/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.19392	0.23324	0
24/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.16493	0.20173	0
24/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.22541	0.26703	0
24/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.09551	0.08343	0
24/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.13503	0.11813	0
24/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.11402	0.09964	0
24/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.17540	7.22990	0
24/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.32909	0.36109	0
24/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.30161	0.33186	0
24/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.35807	0.39181	0
24/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.18267	0.16191	0
24/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.22621	0.20196	0
24/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.20369	0.18119	0
24/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.30350	11.39670	32,258
24/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.08100	0.10600	0
24/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.07300	0.09600	0
24/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.09000	0.11800	0
24/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.17000	0.21400	870
24/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01500	0.02200	870
24/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.05200	0.07000	150
24/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.74900	0.67300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.26200	1.17500	0
24/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.53700	0.47100	0
24/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.31700	0.26700	0
24/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.62000	0.54900	0
24/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.57800	0.50900	0
24/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.44400	11.53830	2,411
24/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.25400	0.29000	0
24/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.24100	0.27500	0
24/01/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.39100	0.44600	10
24/01/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.35200	0.39700	0
24/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.26900	0.30600	0
24/01/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.82300	0.90000	0
24/01/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.12900	0.11200	10
24/01/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.39700	0.35800	0
24/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.62500	0.56800	0
24/01/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.45800	0.40900	100
24/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.69700	0.63700	0
24/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.66000	0.60200	0
24/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.59370	11.68800	2,457
24/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.57500	0.63000	0
24/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.55100	0.60500	0
24/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.60000	0.65700	0
24/01/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.50800	0.55600	0
24/01/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.56400	0.51800	100
24/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.45600	0.41900	0
24/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.50700	0.46700	0
24/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.48100	0.44200	0
24/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.73410	11.82980	0
24/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.68000	0.73100	0
24/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.65700	0.70700	0
24/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.70300	0.75600	0
24/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.56900	0.52600	0
24/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.62300	0.57700	0
24/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.59600	0.55100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08570	0.08630	430
24/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00184	0.00216	0
24/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00025	0.00033	0
24/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00882	0.00941	0
24/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00012	0.00011	0
24/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01155	0.01103	0
24/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00314	0.00286	0
24/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08690	0.08750	573
24/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00498	0.00536	0
24/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01225	0.01283	0
24/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00182	0.00200	0
24/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00992	0.00950	0
24/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00035	0.00033	0
24/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00308	0.00286	0
24/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.65260	9.66040	17,810
24/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.12700	0.13300	0
24/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.11200	0.11700	0
24/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.14400	0.15000	0
24/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.27200	0.28000	10,429
24/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02600	0.02800	14,937
24/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02000	0.02200	4,508
24/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.05800	0.06200	100
24/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.21100	0.21800	0
24/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.15800	0.15800	3,000
24/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.50500	0.50200	0
24/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.86700	0.86200	0
24/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.77300	0.76800	0
24/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.24100	0.24000	0
24/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.11900	0.12000	0
24/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.30900	0.30700	0
24/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.27400	0.27300	0
24/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.77180	9.77960	7,278



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.30700	0.31100	0
24/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.32700	0.33100	0
24/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.28800	0.29200	0
24/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.36600	0.36200	0
24/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.30500	0.30100	0
24/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.33500	0.33100	0
24/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.89990	9.90800	2,365
24/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.55300	0.55800	0
24/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.58200	0.58700	0
24/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.52500	0.53000	0
24/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.32500	0.32200	0
24/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.28200	0.27900	0
24/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.30300	0.30000	0
24/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.02170	10.03070	0
24/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.62200	0.62700	0
24/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.59600	0.60100	0
24/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.64900	0.65300	0
24/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.37700	0.37200	0
24/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.42400	0.42000	0
24/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.40000	0.39600	0
24/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.99140	7.02190	7,939
24/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.32000	0.34800	0
24/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.27600	0.30300	0
24/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.36400	0.39300	0
24/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.02300	0.02100	0
24/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.03500	0.03100	0
24/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.02900	0.02600	0
24/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.00370	7.03460	825
24/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.42900	0.45500	0
24/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.47100	0.49700	0
24/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.38900	0.41300	0
24/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08500	0.07800	0
24/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.06700	0.06200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.07500	0.07000	0
24/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.01690	7.04820	5,790
24/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.48600	0.51000	0
24/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.52600	0.55100	0
24/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.44700	0.47100	0
24/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13000	0.12300	0
24/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10900	0.10300	0
24/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.11900	0.11200	0
24/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.76420	7.80090	0
24/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.05500	1.07800	0
24/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.03000	1.05200	0
24/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.08100	1.10400	0
24/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.56700	0.55300	0
24/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.61600	0.60100	0
24/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.59100	0.57700	0
24/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.10080	7.18990	1,791
24/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.14700	0.20900	0
24/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.11800	0.17500	0
24/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.17900	0.24600	0
24/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.07800	0.05600	0
24/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.11700	0.08500	0
24/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.09600	0.06900	0
24/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.18050	7.27100	0
24/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.37100	0.44100	0
24/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.33600	0.40300	0
24/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.40800	0.48100	0
24/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.07800	0.06000	0
24/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.10600	0.08200	0
24/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.09100	0.07000	0
24/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.43500	7.42930	590
24/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.27000	0.26700	0
24/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.30600	0.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.23600	0.23300	0
24/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.10100	0.10400	0
24/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.07100	0.07400	0
24/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.08500	0.08800	0
24/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.54150	7.53530	0
24/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.53800	0.53500	0
24/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.50200	0.50000	0
24/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.57500	0.57200	0
24/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.08400	0.08700	0
24/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.11100	0.11500	0
24/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.09700	0.10000	0
24/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,980.68000	14,047.69000	0
24/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	380.70000	447.70000	0
24/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	380.70000	447.70000	0
24/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	380.70000	447.70000	0
24/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,166.60000	14,234.26000	0
24/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	666.60000	734.30000	0
24/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	666.60000	734.30000	0
24/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	666.60000	734.30000	0
24/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
24/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.07360	1.08190	0
24/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.03410	0.04060	0
24/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01290	0.01510	0
24/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.07510	0.08310	0
24/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00150	0.00120	0
24/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.03930	0.03320	0
24/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.01050	0.00870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.08950	1.09790	0
24/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.05930	0.06520	0
24/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.09670	0.10380	0
24/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.03430	0.03820	0
24/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04480	0.04030	0
24/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00720	0.00590	0
24/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01980	0.01730	0
25/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.11060	7.07990	253,528
25/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00700	0.00700	29,607
25/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00600	340
25/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00900	0.00800	0
25/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
25/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.05700	0.05300	65
25/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.12800	0.11900	600
25/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.06700	0.06200	400
25/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.11000	0.10100	0
25/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
25/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.07900	0.07300	29,607
25/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
25/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04000	0.03800	12,000
25/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03400	0.03200	871
25/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02800	0.02700	3,071
25/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.09300	0.08600	9,600
25/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.15000	0.13900	3,280
25/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.31600	0.29500	8,500
25/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.34600	0.37300	0
25/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.13900	0.15900	3,000
25/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.23200	0.25600	3,000
25/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.51700	0.54700	0
25/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.47300	0.50200	0
25/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.42900	0.45800	0
25/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.29100	1.32200	0
25/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.26800	0.29300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.19900	0.22100	2,571
25/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.05500	0.06500	0
25/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.30600	0.33200	0
25/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.16700	0.18900	0
25/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.38900	3.42000	0
25/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.84800	0.87800	0
25/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.39100	1.42200	0
25/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.94500	0.97600	0
25/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.89600	0.92700	0
25/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.20570	7.17540	56,625
25/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.17800	0.17200	0
25/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.16500	0.16000	300
25/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.19200	0.18600	0
25/01/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.34200	0.32900	500
25/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.58200	0.56200	0
25/01/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.26200	0.25100	300
25/01/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.18600	0.20400	0
25/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.07600	0.08700	300
25/01/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.25600	0.27600	0
25/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.38600	0.41100	0
25/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.45900	0.48500	0
25/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.42200	0.44700	0
25/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.30940	7.28080	12,055
25/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.15800	0.15500	0
25/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.15000	0.14800	0
25/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.16600	0.16300	0
25/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.85700	0.88200	0
25/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.94100	0.96700	0
25/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.89900	0.92400	0
25/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.40930	7.38270	190
25/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.45000	0.43700	0
25/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.42700	0.41400	0
25/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.47500	0.46100	0
25/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.36600	0.37800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.41800	0.43100	0
25/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.39100	0.40400	0
25/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.38820	9.35680	0
25/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.63500	1.61900	0
25/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.61800	1.60200	0
25/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.65300	1.63600	0
25/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.41500	1.42900	0
25/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.48000	1.49500	0
25/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.44700	1.46200	0
25/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.11060	7.07990	125
25/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.20900	0.19392	0
25/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.17805	0.16493	0
25/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.24242	0.22541	0
25/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.08182	0.09551	0
25/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.11745	0.13503	0
25/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.09840	0.11402	0
25/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.20570	7.17540	0
25/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.34235	0.32909	0
25/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.31396	0.30161	0
25/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.37227	0.35807	0
25/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.16657	0.18267	0
25/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.20826	0.22621	0
25/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.18665	0.20369	0
25/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.22250	11.30350	32,143
25/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.06700	0.08100	0
25/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.06000	0.07300	0
25/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.07500	0.09000	0
25/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.14300	0.17000	870
25/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01300	0.01500	870
25/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.04300	0.05200	150
25/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.82100	0.74900	0
25/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.34100	1.26200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.60300	0.53700	0
25/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.37100	0.31700	0
25/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.68800	0.62000	0
25/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.64500	0.57800	0
25/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.36280	11.44400	2,411
25/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.23000	0.25400	0
25/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.21800	0.24100	0
25/01/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.35600	0.39100	10
25/01/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.32000	0.35200	0
25/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.24300	0.26900	0
25/01/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.76100	0.82300	0
25/01/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.14800	0.12900	10
25/01/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.44300	0.39700	0
25/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.68000	0.62500	0
25/01/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.50700	0.45800	100
25/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.75500	0.69700	0
25/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.71700	0.66000	0
25/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.51080	11.59370	2,457
25/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.53000	0.57500	0
25/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.51000	0.55100	0
25/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.55400	0.60000	0
25/01/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.47200	0.50800	0
25/01/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.61100	0.56400	100
25/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.49300	0.45600	0
25/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.54900	0.50700	0
25/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.51900	0.48100	0
25/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.65110	11.73410	0
25/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.64200	0.68000	0
25/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.62200	0.65700	0
25/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.66500	0.70300	0
25/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.61400	0.56900	0
25/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.67100	0.62300	0
25/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.64100	0.59600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08620	0.08570	450
25/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00202	0.00184	0
25/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00028	0.00025	0
25/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00930	0.00882	0
25/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00010	0.00012	0
25/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01108	0.01155	0
25/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00282	0.00314	0
25/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08750	0.08690	573
25/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00532	0.00498	0
25/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01281	0.01225	0
25/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00196	0.00182	0
25/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00946	0.00992	0
25/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00031	0.00035	0
25/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00282	0.00308	0
25/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.68530	9.65260	17,580
25/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.14300	0.12700	0
25/01/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.08600	0.00000	500
25/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.12600	0.11200	0
25/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.16100	0.14400	0
25/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.29900	0.27200	10,429
25/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.03000	0.02600	14,937
25/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02300	0.02000	4,508
25/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.06700	0.05800	100
25/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.23600	0.21100	500
25/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.15100	0.15800	3,000
25/01/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.40100	0.00000	0
25/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.48200	0.50500	0
25/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.83800	0.86700	0
25/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.74500	0.77300	0
25/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.22600	0.24100	0
25/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.11400	0.11900	0
25/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.29100	0.30900	0
25/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.25800	0.27400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.80350	9.77180	7,278
25/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.33300	0.30700	0
25/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.35800	0.32700	0
25/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.31300	0.28800	0
25/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.36000	0.36600	0
25/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.30500	0.30500	0
25/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.33000	0.33500	0
25/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.92970	9.89990	2,463
25/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.58300	0.55300	0
25/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.61200	0.58200	0
25/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.55500	0.52500	0
25/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.32500	0.32500	0
25/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.28200	0.28200	0
25/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.30300	0.30300	0
25/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.04880	10.02170	0
25/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.65000	0.62200	0
25/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.62300	0.59600	0
25/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.67600	0.64900	0
25/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.37700	0.37700	0
25/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.42400	0.42400	0
25/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.40100	0.40000	0
25/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.01250	6.99140	7,939
25/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.33700	0.32000	0
25/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.29300	0.27600	0
25/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.38300	0.36400	0
25/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.02100	0.02300	0
25/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.03100	0.03500	0
25/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.02500	0.02900	0
25/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.02460	7.00370	825
25/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.44500	0.42900	0
25/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.48700	0.47100	0
25/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.40400	0.38900	0
25/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.07900	0.08500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.06200	0.06700	0
25/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.07000	0.07500	0
25/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.03660	7.01690	5,790
25/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.50300	0.48600	0
25/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.54300	0.52600	0
25/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.46500	0.44700	0
25/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12800	0.13000	0
25/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10600	0.10900	0
25/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.11600	0.11900	0
25/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.80900	7.76420	0
25/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.08300	1.05500	0
25/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.05700	1.03000	0
25/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.10800	1.08100	0
25/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.54900	0.56700	0
25/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.59800	0.61600	0
25/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.57400	0.59100	0
25/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.11200	7.10080	1,791
25/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.15100	0.14700	0
25/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.12100	0.11800	0
25/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.18400	0.17900	0
25/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.07200	0.07800	0
25/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.10900	0.11700	0
25/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.08900	0.09600	0
25/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.19220	7.18050	0
25/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.37700	0.37100	0
25/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.34100	0.33600	0
25/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.41500	0.40800	0
25/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.07300	0.07800	0
25/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.09900	0.10600	0
25/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.08500	0.09100	0
25/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.53290	7.43500	590
25/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.34200	0.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.38200	0.30600	0
25/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.30400	0.23600	0
25/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.07100	0.10100	0
25/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.04900	0.07100	0
25/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.05900	0.08500	0
25/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.63970	7.54150	0
25/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.61400	0.53800	0
25/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.57500	0.50200	0
25/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.65300	0.57500	0
25/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.06300	0.08400	0
25/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.08500	0.11100	0
25/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.07400	0.09700	0
25/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,025.21000	13,980.68000	0
25/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	425.20000	380.70000	0
25/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	425.20000	380.70000	0
25/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	425.20000	380.70000	0
25/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,212.09000	14,166.60000	0
25/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	712.10000	666.60000	0
25/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	712.10000	666.60000	0
25/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	712.10000	666.60000	0
25/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.07820	1.07360	0
25/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.03720	0.03410	0
25/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01280	0.01290	0
25/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.07930	0.07510	0
25/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00110	0.00150	0
25/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.03460	0.03930	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00900	0.01050	0
25/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.09400	1.08950	0
25/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.06200	0.05930	0
25/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.10020	0.09670	0
25/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.03570	0.03430	0
25/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04170	0.04480	0
25/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00620	0.00720	0
25/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01800	0.01980	0
26/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.13480	7.11060	245,710
26/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00700	0.00700	29,607
26/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00600	340
26/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00900	0.00900	0
26/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00200	30,000
26/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
26/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.08400	0.07900	29,607
26/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.07100	0.06700	400
26/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.11700	0.11000	0
26/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
26/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04200	0.04000	12,000
26/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03500	0.03400	871
26/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03000	0.02800	3,071
26/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.09900	0.09300	9,600
26/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.16300	0.15000	3,280
26/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.06000	0.05700	65
26/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.13700	0.12800	600
26/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.33400	0.31600	8,500
26/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.28600	0.30600	0
26/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.15200	0.16700	0
26/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.32500	0.34600	0
26/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.12800	0.13900	3,000
26/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.21400	0.23200	3,000
26/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.49500	0.51700	0
26/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.45000	0.47300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.40700	0.42900	0
26/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.18200	0.19900	2,571
26/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.04900	0.05500	0
26/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.26700	1.29100	0
26/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.24900	0.26800	0
26/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.36500	3.38900	0
26/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.82400	0.84800	0
26/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.36600	1.39100	0
26/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.92100	0.94500	0
26/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.87200	0.89600	0
26/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.23060	7.20570	55,621
26/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.18400	0.17800	0
26/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.17000	0.16500	300
26/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.19800	0.19200	0
26/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.59900	0.58200	0
26/01/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.27500	0.26200	300
26/01/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.35600	0.34200	500
26/01/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.17500	0.18600	0
26/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06800	0.07600	300
26/01/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.24400	0.25600	0
26/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.36700	0.38600	0
26/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.43900	0.45900	0
26/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.40300	0.42200	0
26/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.33630	7.30940	12,055
26/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.16000	0.15800	0
26/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.15200	0.15000	0
26/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.16900	0.16600	0
26/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.83300	0.85700	0
26/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.91600	0.94100	0
26/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.87400	0.89900	0
26/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.43730	7.40930	190
26/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.46400	0.45000	0
26/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.48800	0.47500	0
26/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.44000	0.42700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.40300	0.41800	0
26/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.35100	0.36600	0
26/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.37700	0.39100	0
26/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.41270	9.38820	0
26/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.64800	1.63500	0
26/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.66500	1.65300	0
26/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.63100	1.61800	0
26/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.46800	1.48000	0
26/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.40200	1.41500	0
26/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.43500	1.44700	0
26/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.13480	7.11060	125
26/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.22459	0.20900	0
26/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.19266	0.17805	0
26/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.25893	0.24242	0
26/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.07413	0.08182	0
26/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.10786	0.11745	0
26/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.08979	0.09840	0
26/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.23060	7.20570	20
26/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.35629	0.34235	0
26/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.32759	0.31396	0
26/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.38653	0.37227	0
26/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.15593	0.16657	0
26/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.19699	0.20826	0
26/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.17569	0.18665	0
26/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.31820	11.22250	32,330
26/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.08200	0.06700	0
26/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.07400	0.06000	0
26/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.09200	0.07500	0
26/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.17400	0.14300	870
26/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01500	0.01300	870
26/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.05300	0.04300	150
26/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.73500	0.82100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.24700	1.34100	0
26/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.52400	0.60300	0
26/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.30600	0.37100	0
26/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.60600	0.68800	0
26/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.56400	0.64500	0
26/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.45970	11.36280	2,411
26/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.25800	0.23000	0
26/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.24400	0.21800	0
26/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.27200	0.24300	0
26/01/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.83400	0.76100	0
26/01/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.39700	0.35600	10
26/01/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.35700	0.32000	0
26/01/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.44700	0.50700	100
26/01/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.12400	0.14800	10
26/01/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.38700	0.44300	0
26/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.61200	0.68000	0
26/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.68400	0.75500	0
26/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.64800	0.71700	0
26/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.61070	11.51080	2,457
26/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.58200	0.53000	0
26/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.55700	0.51000	0
26/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.60700	0.55400	0
26/01/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.51400	0.47200	0
26/01/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.55300	0.61100	100
26/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.44600	0.49300	0
26/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.49600	0.54900	0
26/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.47100	0.51900	0
26/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.75020	11.65110	0
26/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.69200	0.64200	0
26/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.66900	0.62200	0
26/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.71600	0.66500	0
26/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.56600	0.61400	0
26/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.61900	0.67100	0
26/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.59200	0.64100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08680	0.08620	540
26/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00222	0.00202	0
26/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00030	0.00028	0
26/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00986	0.00930	0
26/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00006	0.00010	0
26/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01050	0.01108	0
26/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00242	0.00282	0
26/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08810	0.08750	573
26/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00561	0.00532	0
26/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01336	0.01281	0
26/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00205	0.00196	0
26/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00895	0.00946	0
26/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00026	0.00031	0
26/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00251	0.00282	0
26/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.74550	9.68530	17,705
26/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.15900	0.14300	0
26/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.14100	0.12600	0
26/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.18000	0.16100	0
26/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.33600	0.29900	10,429
26/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.03300	0.03000	14,937
26/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02500	0.02300	4,508
26/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.07300	0.06700	100
26/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.26800	0.23600	500
26/01/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.09600	0.08600	500
26/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.12300	0.15100	3,000
26/01/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.35100	0.40100	0
26/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.42800	0.48200	0
26/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.78000	0.83800	0
26/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.68800	0.74500	0
26/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.18500	0.22600	0
26/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.09100	0.11400	0
26/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.24600	0.29100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.21400	0.25800	0
26/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.86560	9.80350	7,278
26/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.35600	0.33300	0
26/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.38300	0.35800	0
26/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.33000	0.31300	0
26/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.31400	0.36000	0
26/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.26700	0.30500	0
26/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.29000	0.33000	0
26/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.99430	9.92970	2,463
26/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.62000	0.58300	0
26/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.65000	0.61200	0
26/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.59000	0.55500	0
26/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.29600	0.32500	0
26/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.25600	0.28200	0
26/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.27600	0.30300	0
26/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.11500	10.04880	0
26/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.68200	0.65000	0
26/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.65400	0.62300	0
26/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.71000	0.67600	0
26/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.34500	0.37700	0
26/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.38900	0.42400	0
26/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.36700	0.40100	0
26/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.06670	7.01250	7,826
26/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.38600	0.33700	0
26/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.34100	0.29300	0
26/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.43200	0.38300	0
26/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.01500	0.02100	0
26/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.02400	0.03100	0
26/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.01900	0.02500	0
26/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.07960	7.02460	825
26/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.49200	0.44500	0
26/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.53500	0.48700	0
26/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.44900	0.40400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06900	0.07900	0
26/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.05500	0.06200	0
26/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.06200	0.07000	0
26/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.09350	7.03660	5,840
26/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.54900	0.50300	0
26/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.59000	0.54300	0
26/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.50900	0.46500	0
26/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.11600	0.12800	0
26/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.09700	0.10600	0
26/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.10600	0.11600	0
26/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.84340	7.80900	0
26/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.10200	1.08300	0
26/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.07700	1.05700	0
26/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.12800	1.10800	0
26/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.53500	0.54900	0
26/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.58400	0.59800	0
26/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.55900	0.57400	0
26/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.15130	7.11200	1,791
26/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.17600	0.15100	0
26/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.14300	0.12100	0
26/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.21100	0.18400	0
26/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.06000	0.07200	0
26/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.09200	0.10900	0
26/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.07500	0.08900	0
26/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.23230	7.19220	0
26/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.40700	0.37700	0
26/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.37000	0.34100	0
26/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.44600	0.41500	0
26/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06400	0.07300	0
26/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08800	0.09900	0
26/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.07500	0.08500	0
26/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.56270	7.53290	590

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.36400	0.34200	0
26/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.40500	0.38200	0
26/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.32500	0.30400	0
26/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.06200	0.07100	0
26/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.04200	0.04900	0
26/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.05100	0.05900	0
26/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.67090	7.63970	0
26/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.63900	0.61400	0
26/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.60000	0.57500	0
26/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.67900	0.65300	0
26/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05800	0.06300	0
26/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07900	0.08500	0
26/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06800	0.07400	0
26/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,101.26000	14,025.21000	0
26/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	501.30000	425.20000	0
26/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	501.30000	425.20000	0
26/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	501.30000	425.20000	0
26/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.10000	0.00000	0
26/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,290.51000	14,212.09000	0
26/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	790.50000	712.10000	0
26/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	790.50000	712.10000	0
26/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	790.50000	712.10000	0
26/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
26/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.08190	1.07820	0
26/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.03970	0.03720	0
26/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01400	0.01280	0
26/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.08320	0.07930	0
26/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00130	0.00110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.03210	0.03460	0
26/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00780	0.00900	0
26/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.09800	1.09400	0
26/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.06440	0.06200	0
26/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.10330	0.10020	0
26/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.03720	0.03570	0
26/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03920	0.04170	0
26/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00530	0.00620	0
26/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01640	0.01800	0
<b>Future Open Interest</b>							<b>396,350.00</b>
<b>Option Open Interest</b>							<b>206,996.00</b>
<b>Grand Total</b>							<b>603,346.00</b>