



Currency Futures & Options Monthly Statistics

From: 01/07/2011 To: 13/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.82760	6.86110	335,446
01/07/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01800	0.02000	0
01/07/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.01700	0.01900	0
01/07/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01900	0.02200	3,000
01/07/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.02700	0.03000	15,000
01/07/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.05500	0.06300	5,000
01/07/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.19800	0.22400	980
01/07/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.15900	0.17700	6,000
01/07/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.05000	0.05700	10,000
01/07/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.03800	0.04300	200
01/07/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.25500	0.28200	0
01/07/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.32000	0.34900	6,060
01/07/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.10300	0.11600	6,060
01/07/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
01/07/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.06700	0.07700	8,880
01/07/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.35600	0.38500	0
01/07/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.22500	0.25200	0
01/07/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.01600	0.00000	0
01/07/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.08000	1.11300	0
01/07/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.07500	0.08500	0
01/07/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04100	0.04700	0
01/07/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.03000	1.06300	0
01/07/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.08300	0.09400	6,000
01/07/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.17700	0.19700	1,980
01/07/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.04500	0.05200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.14200	0.15900	0
01/07/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.03400	0.03900	0
01/07/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.09200	0.10400	0
01/07/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.12800	0.14300	0
01/07/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.47300	0.50300	0
01/07/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.02900	0.03300	0
01/07/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.95100	0.92200	0
01/07/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.04500	0.04200	0
01/07/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.30000	0.28200	0
01/07/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.41400	0.39300	0
01/07/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.85600	0.82800	0
01/07/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.26400	0.24800	0
01/07/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.71700	0.69100	0
01/07/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.07800	0.07400	8,880
01/07/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
01/07/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.76300	0.73600	0
01/07/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.49700	0.47400	0
01/07/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00200	0.00200	0
01/07/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.33800	0.00000	0
01/07/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.14700	0.14100	1,980
01/07/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.19900	0.18600	0
01/07/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.45500	0.43300	0
01/07/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.53900	0.51600	0
01/07/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.97400	2.94100	0
01/07/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.37500	0.35500	0
01/07/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12700	0.12100	5,980
01/07/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.09200	0.08800	0
01/07/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.81000	0.78200	0
01/07/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.23100	0.21600	10,000
01/07/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.67200	0.64600	0
01/07/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17000	0.16300	10,000
01/07/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.62700	0.60200	2,800
01/07/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.19100	1.16100	0
01/07/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.99900	0.96900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.28900	1.25800	0
01/07/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.24000	1.20900	0
01/07/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.92060	6.95450	44,433
01/07/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.16100	0.17400	0
01/07/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.15100	0.16300	0
01/07/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17100	0.18500	0
01/07/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.37500	0.40100	6,425
01/07/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.07400	0.08100	2,962
01/07/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.25700	0.27600	2,962
01/07/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.18300	0.19800	0
01/07/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.81400	0.84400	0
01/07/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13300	0.14400	500
01/07/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.57300	0.60100	0
01/07/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.61000	0.63900	0
01/07/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.64900	0.00000	0
01/07/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.32000	0.34600	0
01/07/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.68800	0.00000	0
01/07/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.72900	0.75900	0
01/07/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.07100	0.07700	0
01/07/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	0.99200	1.02400	0
01/07/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.14100	0.15300	0
01/07/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.40500	0.43100	0
01/07/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.34700	0.37300	0
01/07/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.08300	0.09000	0
01/07/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.10400	0.11300	0
01/07/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.88300	0.85900	0
01/07/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	1.06200	1.03600	0
01/07/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.22600	0.21900	0
01/07/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.18400	0.17700	0
01/07/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.67000	0.64900	0
01/07/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.02100	0.02000	0
01/07/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.20000	1.17300	0
01/07/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05800	0.05500	0
01/07/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.06700	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.24900	0.24200	0
01/07/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.07800	0.00000	0
01/07/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.08900	0.08500	0
01/07/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.10200	0.09700	0
01/07/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.04300	0.04000	5,000
01/07/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.71200	0.69000	0
01/07/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.51200	0.49400	0
01/07/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.33600	0.32200	0
01/07/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.15300	1.12700	0
01/07/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.55000	0.53100	0
01/07/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.20400	0.19700	0
01/07/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.63000	0.60900	0
01/07/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.59000	0.57000	0
01/07/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.01480	7.05240	13,385
01/07/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.35300	0.37600	0
01/07/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.33400	0.35600	0
01/07/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.37300	0.40000	0
01/07/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.36700	0.39300	0
01/07/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.31200	0.33300	0
01/07/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.22800	0.00000	0
01/07/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.32900	0.00000	0
01/07/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.56000	0.00000	0
01/07/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.52900	0.55800	0
01/07/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.10200	0.10900	0
01/07/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.44300	0.47000	0
01/07/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.13600	0.14600	0
01/07/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.28100	0.30000	0
01/07/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.47000	0.49800	0
01/07/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.29600	0.31600	0
01/07/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.49900	0.52700	0
01/07/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.20700	0.22100	0
01/07/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.14200	0.15200	0
01/07/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.24000	0.25700	0
01/07/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.10600	0.11400	0

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01/07/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.39100	1.36200	0
01/07/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.62500	0.60500	0
01/07/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.07700	1.05000	0
01/07/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.74200	0.71900	0
01/07/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.23400	0.22500	0
01/07/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.48100	0.46400	0
01/07/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.25500	0.24600	0
01/07/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.51600	0.49800	0
01/07/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.12100	1.09400	0
01/07/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.27800	0.26800	0
01/07/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.43700	1.40700	0
01/07/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.21400	0.20600	0
01/07/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.19500	0.00000	0
01/07/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.41400	0.00000	0
01/07/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.66300	0.00000	0
01/07/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.44700	0.43100	0
01/07/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.35200	0.34100	1,000
01/07/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.34400	0.33400	0
01/07/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.40500	0.39000	0
01/07/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.37400	0.36000	0
01/07/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.12160	7.15730	2,000
01/07/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.38600	0.40800	0
01/07/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.36900	0.39100	0
01/07/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.40300	0.42600	0
01/07/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.48100	0.46900	0
01/07/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.54700	0.53400	0
01/07/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.51400	0.50100	0
01/07/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.23190	7.26680	0
01/07/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.51400	0.54000	0
01/07/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.49500	0.51900	0
01/07/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.53700	0.56300	13,000
01/07/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.47700	0.50000	11,000
01/07/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.45500	0.44600	0
01/07/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.54500	0.53300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.51300	0.50200	0
01/07/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.48200	0.47300	0
01/07/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.33860	7.37330	0
01/07/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.44700	0.46700	0
01/07/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.37200	0.38900	300
01/07/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.43300	0.45300	0
01/07/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.46100	0.48200	0
01/07/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.77200	0.75900	0
01/07/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.03300	1.01600	0
01/07/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.84400	0.83000	0
01/07/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.80800	0.79400	0
01/07/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.32230	8.35500	0
01/07/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.02300	1.04900	0
01/07/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.20200	1.23000	200
01/07/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.00700	1.03300	0
01/07/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.03900	1.06600	0
01/07/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.16700	1.16100	0
01/07/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.88000	0.87500	0
01/07/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.23500	1.22800	0
01/07/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20100	1.19400	0
01/07/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07860	9.11130	0
01/07/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.37800	1.40700	0
01/07/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.36200	1.39100	0
01/07/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.39400	1.42300	0
01/07/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.46500	1.46200	0
01/07/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.53300	1.53000	0
01/07/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.49900	1.49600	0
01/07/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.82760	6.86110	321
01/07/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.10262	0.11581	0
01/07/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.09219	0.10426	0
01/07/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.11435	0.12874	0
01/07/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.33675	0.31764	0
01/07/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.41459	0.39316	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.37502	0.35471	0
01/07/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.92060	6.95450	20
01/07/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.25698	0.27592	0
01/07/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.23992	0.25793	0
01/07/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.27533	0.29523	0
01/07/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.30473	0.29073	0
01/07/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.36932	0.35343	0
01/07/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.33638	0.32142	0
01/07/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.94290	10.99550	40,415
01/07/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.09600	0.11400	0
01/07/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.08800	0.10400	0
01/07/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.10500	0.12400	0
01/07/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.07300	0.08800	8,945
01/07/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.03300	0.04000	0
01/07/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.23300	0.26500	3,455
01/07/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.53800	0.58300	0
01/07/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.25400	0.29100	0
01/07/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.16400	0.19100	1,200
01/07/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.30700	0.34600	0
01/07/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.19600	0.22500	630
01/07/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.17900	0.20700	0
01/07/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.04700	0.05700	0
01/07/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.06100	0.07400	0
01/07/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.05600	0.06800	0
01/07/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.15000	0.17500	0
01/07/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.36600	0.40700	0
01/07/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.06700	0.08000	0
01/07/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.05100	0.06200	0
01/07/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.43100	0.47300	0
01/07/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.13800	0.12800	0
01/07/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.95800	0.91700	0
01/07/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.82400	0.78500	0
01/07/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.17300	0.16200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.45700	0.43000	0
01/07/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.91300	0.87300	0
01/07/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.86800	0.82900	0
01/07/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	1.00400	0.96200	0
01/07/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.38600	0.36200	0
01/07/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.21400	0.20100	630
01/07/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.35300	0.33000	0
01/07/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.26100	0.24600	1,200
01/07/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.42100	0.39600	0
01/07/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.09500	0.08800	5,490
01/07/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.19000	1.14500	200
01/07/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.29000	0.27000	0
01/07/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.78000	0.74300	100
01/07/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.61200	0.57900	0
01/07/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.69500	0.65900	0
01/07/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.65300	0.61900	200
01/07/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.07980	11.13300	9,977
01/07/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.24800	0.25600	0
01/07/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.23500	0.24400	0
01/07/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.26100	0.27000	0
01/07/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.13600	0.14900	0
01/07/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.35800	0.36300	0
01/07/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.18900	0.20000	0
01/07/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.22300	0.23200	0
01/07/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.76600	0.80000	0
01/07/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.64100	0.66600	0
01/07/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.26100	0.23300	0
01/07/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.18600	0.16700	0
01/07/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.89300	0.84900	0
01/07/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.00900	0.96700	0
01/07/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.57800	0.53000	0
01/07/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.25600	1.21600	250
01/07/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.78100	0.73700	0
01/07/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.85500	0.81100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.81800	0.77300	0
01/07/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.21810	11.27660	2,759
01/07/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.60000	0.63500	0
01/07/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.42300	0.44900	0
01/07/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.32500	0.34600	0
01/07/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.65100	0.68800	0
01/07/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.35100	0.37300	0
01/07/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.24200	0.25900	0
01/07/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.49300	0.52200	0
01/07/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.70500	0.74300	0
01/07/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.37800	0.40200	0
01/07/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.45700	0.48400	0
01/07/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.44000	0.46700	0
01/07/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.47400	0.50300	0
01/07/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.86000	0.82500	0
01/07/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.38700	0.36600	0
01/07/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.62500	0.59500	0
01/07/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.32400	1.28200	0
01/07/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.93300	0.89600	0
01/07/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.43300	0.41100	0
01/07/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	1.00700	0.96900	0
01/07/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.75500	0.72200	0
01/07/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.48200	0.45800	0
01/07/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.65600	0.62600	0
01/07/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.72200	0.69000	0
01/07/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.68900	0.65700	0
01/07/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.37290	11.42800	0
01/07/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.47900	0.50700	0
01/07/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.49400	0.52300	0
01/07/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.46400	0.49200	0
01/07/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.99100	0.96400	0
01/07/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.92100	0.89500	0
01/07/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.95600	0.92900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08440	0.08500	12,348
01/07/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00523	0.00570	0
01/07/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00118	0.00134	0
01/07/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01442	0.01501	0
01/07/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41560	11.41500	0
01/07/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00001	0
01/07/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00678	0.00634	0
01/07/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00083	0.00070	0
01/07/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08560	0.08620	0
01/07/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00718	0.00763	0
01/07/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01569	0.01628	0
01/07/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00285	0.00307	0
01/07/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00725	0.00687	0
01/07/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00009	0.00008	0
01/07/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00158	0.00143	0
01/07/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.86800	9.91910	58,892
01/07/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.34300	0.38400	0
01/07/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.31000	0.35000	0
01/07/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.37700	0.41900	0
01/07/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.25100	0.28800	5,655
01/07/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.06700	0.08200	3,590
01/07/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.61100	0.65800	0
01/07/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.09500	0.11400	6,195
01/07/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.16400	0.19100	0
01/07/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.03800	0.04700	0
01/07/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.52800	0.57300	0
01/07/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.04300	0.05300	0
01/07/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.04800	0.05900	0
01/07/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.73000	0.69000	0
01/07/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.77500	0.73400	0
01/07/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.06000	0.05400	0
01/07/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.82000	0.77800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.29600	0.27200	0
01/07/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.47700	0.44500	0
01/07/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.04300	0.03900	6,195
01/07/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.59900	0.56300	0
01/07/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.10900	0.10000	2,065
01/07/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.18300	0.16900	0
01/07/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.14200	0.13100	0
01/07/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.12500	0.11500	0
01/07/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.97420	10.02600	4,928
01/07/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.43800	0.47800	0
01/07/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.41100	0.44900	0
01/07/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.46700	0.50700	0
01/07/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.33900	0.37100	0
01/07/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.59200	0.63600	0
01/07/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.77400	0.82000	0
01/07/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.69800	0.74400	0
01/07/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.12400	0.11800	0
01/07/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.10000	0.09400	0
01/07/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.16800	0.16000	0
01/07/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.36500	0.34500	0
01/07/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.24300	0.23100	0
01/07/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.28700	0.27300	0
01/07/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.26400	0.25200	0
01/07/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.07890	10.13730	5,000
01/07/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.43900	0.47600	0
01/07/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.42000	0.45300	0
01/07/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.46000	0.50000	0
01/07/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.11600	1.17100	0
01/07/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.38400	0.41400	0
01/07/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.59100	0.63400	0
01/07/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.15900	1.21500	0
01/07/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.53500	0.57800	0
01/07/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.28100	0.30500	0
01/07/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.80200	0.76800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.35600	0.34100	0
01/07/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.08000	0.07800	0
01/07/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.31200	0.29700	0
01/07/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.55500	0.52700	0
01/07/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.08700	0.08400	0
01/07/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.43100	0.41300	0
01/07/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.49100	0.46600	0
01/07/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.46000	0.43900	0
01/07/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.25590	7.27500	25,316
01/07/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.62200	0.64000	0
01/07/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.57500	0.59300	0
01/07/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.66900	0.68700	0
01/07/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.06800	0.07500	0
01/07/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.08000	0.08800	0
01/07/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.31700	0.33300	0
01/07/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.17700	0.19000	0
01/07/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.05800	0.06400	0
01/07/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.20900	0.22300	0
01/07/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01600	0.01800	0
01/07/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.52900	0.54700	0
01/07/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01400	0.01600	0
01/07/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.48400	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.24300	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00900	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01200	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.09300	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.23700	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.80600	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.90300	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.08700	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.02800	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.75800	0.74100	0
01/07/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.02300	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.71000	0.69300	0
01/07/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.10300	0.09800	0
01/07/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.35200	0.33900	0
01/07/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.12100	0.11500	0
01/07/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.06100	0.05800	0
01/07/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.27400	0.26300	0
01/07/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.31200	0.30000	0
01/07/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01300	0.01200	0
01/07/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01900	0.01800	0
01/07/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01600	0.01500	0
01/07/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.27210	7.29080	1,089
01/07/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.66200	0.67900	0
01/07/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.62000	0.63600	0
01/07/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.70500	0.72200	0
01/07/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14500	0.15300	0
01/07/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20500	0.21500	0
01/07/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.23300	0.22400	0
01/07/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.37300	0.36200	0
01/07/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03300	0.03100	0
01/07/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04800	0.04500	0
01/07/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04000	0.03800	0
01/07/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.28850	7.31070	0
01/07/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.29900	0.31100	0
01/07/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.27500	0.28600	0
01/07/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.32600	0.33800	0
01/07/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.23700	0.24700	0
01/07/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.47800	0.49400	0
01/07/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.14000	0.14700	0
01/07/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.22000	0.22900	0
01/07/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.44500	0.46000	0
01/07/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.10600	0.00000	0
01/07/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01800	0.00000	0
01/07/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.15700	0.14900	0
01/07/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.38200	0.36800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.60200	0.58600	0
01/07/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.14000	0.13300	0
01/07/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.34900	0.33600	0
01/07/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.23800	0.22700	0
01/07/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.28700	0.27500	0
01/07/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.26100	0.25000	0
01/07/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.25820	8.27500	0
01/07/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.38900	1.40200	0
01/07/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.36100	1.37400	0
01/07/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.41800	1.43000	0
01/07/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.41000	0.40500	0
01/07/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.45300	0.44900	0
01/07/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.43100	0.42700	0
01/07/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.08130	7.09390	0
01/07/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08400	0.09100	0
01/07/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07100	0.07800	0
01/07/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09900	0.10700	0
01/07/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01200	0.01400	0
01/07/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01400	0.01600	0
01/07/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.01000	0.01200	0
01/07/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02900	0.03300	0
01/07/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.50100	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.25500	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00700	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.87600	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.07400	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.49800	0.48900	0
01/07/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.77900	0.76800	0
01/07/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.68300	0.67200	0
01/07/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.73100	0.72000	0
01/07/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.21800	0.21300	0
01/07/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.29000	0.28400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.25300	0.24700	0
01/07/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.16080	7.17390	0
01/07/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19800	0.20800	0
01/07/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18100	0.19000	0
01/07/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.21700	0.22700	0
01/07/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.09600	0.10200	0
01/07/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.45700	0.46900	0
01/07/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.10500	0.11100	0
01/07/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.42100	0.43300	0
01/07/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.15100	0.15900	0
01/07/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.38600	0.39800	0
01/07/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.13800	0.14500	0
01/07/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.42700	0.42100	0
01/07/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.12500	0.12400	0
01/07/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.39000	0.38500	0
01/07/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.11000	0.10900	0
01/07/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.54400	0.53700	0
01/07/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.09600	0.09500	0
01/07/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.58500	0.57800	0
01/07/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.25600	0.25300	0
01/07/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.32000	0.31600	0
01/07/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.28700	0.28400	0
01/07/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03550	0.03250	22,388
01/07/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10200	0.11120	21,898
01/07/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.05050	8.15110	960
01/07/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.47700	0.55900	0
01/07/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.44000	0.51900	0
01/07/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.51600	0.60000	0
01/07/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.10900	0.14100	0
01/07/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.02700	0.03600	0
01/07/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.03000	0.04000	0
01/07/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.37000	0.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.03300	0.04400	0
01/07/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.04600	0.06100	0
01/07/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.04100	0.05500	0
01/07/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.02400	0.00000	0
01/07/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.01700	0.00000	0
01/07/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.33700	0.00000	0
01/07/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.13700	0.00000	0
01/07/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	1.21700	0.00000	0
01/07/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	1.07400	0.00000	0
01/07/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.84100	0.75400	0
01/07/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.79600	0.71000	0
01/07/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.93300	0.84300	0
01/07/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.12000	0.09300	0
01/07/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.98000	0.88900	0
01/07/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	1.02700	0.93500	0
01/07/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.45900	0.39000	0
01/07/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06600	0.04900	0
01/07/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.09000	0.06800	0
01/07/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.07700	0.05800	0
01/07/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.16630	8.26870	25
01/07/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.29200	0.33700	0
01/07/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.27500	0.31800	0
01/07/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.31000	0.35800	0
01/07/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.23000	0.26700	0
01/07/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.34900	0.40500	0
01/07/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.47700	0.54500	0
01/07/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.21600	0.25200	0
01/07/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.14400	0.16800	0
01/07/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.08400	0.09800	0
01/07/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.10900	0.12800	0
01/07/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.24400	0.28300	0
01/07/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.42200	0.48500	0
01/07/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.56900	0.64400	0
01/07/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.16100	0.18800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.63700	0.71600	0
01/07/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.18100	0.21100	0
01/07/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.13600	0.00000	0
01/07/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.20400	0.00000	0
01/07/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.08000	0.00000	0
01/07/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.10300	0.00000	0
01/07/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	1.13700	0.00000	0
01/07/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.36400	0.00000	0
01/07/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.63800	0.00000	0
01/07/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.92000	0.00000	0
01/07/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.71500	0.64200	0
01/07/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.12100	0.09700	0
01/07/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.79500	0.71900	0
01/07/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.15300	0.12500	0
01/07/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.25600	0.21600	0
01/07/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.52800	0.46400	0
01/07/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	1.09300	1.00900	0
01/07/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.31800	1.22900	0
01/07/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.87800	0.79900	0
01/07/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.60000	0.53300	0
01/07/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.21100	0.17600	0
01/07/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.33300	0.28600	0
01/07/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.56400	0.49800	0
01/07/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.39400	0.33900	0
01/07/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.45900	0.39900	0
01/07/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.42600	0.36800	0
01/07/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,922.07000	13,995.94000	0
01/07/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05690	1.06220	0
01/07/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01430	0.01630	0
01/07/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03100	0.03460	0
01/07/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00650	0.00760	0
01/07/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09960	0.09540	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02410	0.02240	0
01/07/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05740	0.05410	0
01/07/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.07460	1.07980	0
01/07/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03410	0.03690	0
01/07/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.05500	0.05880	0
01/07/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02140	0.02330	0
01/07/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09680	0.09350	0
01/07/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.03040	0.02900	0
01/07/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05950	0.05710	0
04/07/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.79130	6.82760	337,588
04/07/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01300	0.01800	0
04/07/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.01200	0.01700	0
04/07/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01400	0.01900	3,000
04/07/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01900	0.02700	15,000
04/07/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.04300	0.05500	5,000
04/07/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.17200	0.19800	980
04/07/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.13600	0.15900	6,000
04/07/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.03900	0.05000	10,000
04/07/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.02800	0.03800	200
04/07/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.22600	0.25500	0
04/07/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.28800	0.32000	6,060
04/07/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.08500	0.10300	6,060
04/07/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00200	0
04/07/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.05400	0.06700	8,880
04/07/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.02300	0.00000	0
04/07/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.32200	0.35600	0
04/07/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.19800	0.22500	0
04/07/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06700	0.08300	6,000
04/07/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.15300	0.17700	1,980
04/07/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.03500	0.04500	0
04/07/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.12100	0.14200	0
04/07/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.02600	0.03400	0
04/07/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.07600	0.09200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.10700	0.12800	0
04/07/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.43600	0.47300	0
04/07/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.02100	0.02900	0
04/07/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.04200	1.08000	0
04/07/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.06000	0.07500	0
04/07/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.03100	0.04100	0
04/07/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	0.99300	1.03000	0
04/07/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.01100	0.01600	0
04/07/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	0.94300	0.00000	0
04/07/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00200	0.00000	0
04/07/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.37000	1.33800	0
04/07/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
04/07/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.79000	0.76300	0
04/07/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.51900	0.49700	0
04/07/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
04/07/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.98000	0.95100	0
04/07/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.04500	0.04500	0
04/07/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.31600	0.30000	0
04/07/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.43500	0.41400	0
04/07/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.88500	0.85600	0
04/07/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.28000	0.26400	0
04/07/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.74400	0.71700	0
04/07/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.08100	0.07800	8,880
04/07/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.15700	0.14700	1,980
04/07/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.21200	0.19900	0
04/07/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.93200	0.00000	0
04/07/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.47600	0.45500	0
04/07/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.56300	0.53900	0
04/07/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	3.00900	2.97400	0
04/07/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.39400	0.37500	0
04/07/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13500	0.12700	5,980
04/07/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.09700	0.09200	0
04/07/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.83700	0.81000	0
04/07/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.24500	0.23100	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.69800	0.67200	0
04/07/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.18100	0.17000	10,000
04/07/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.65200	0.62700	2,800
04/07/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.22300	1.19100	0
04/07/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.02800	0.99900	0
04/07/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.32100	1.28900	0
04/07/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.27200	1.24000	0
04/07/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.88400	6.92060	44,523
04/07/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.14400	0.16100	0
04/07/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.13500	0.15100	0
04/07/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.15400	0.17100	0
04/07/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.34700	0.37500	6,425
04/07/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.06600	0.07400	2,962
04/07/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.23500	0.25700	2,962
04/07/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.16500	0.18300	0
04/07/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.77600	0.81400	0
04/07/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.11900	0.13300	500
04/07/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.53900	0.57300	0
04/07/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.57500	0.61000	0
04/07/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.69300	0.72900	0
04/07/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.06200	0.07100	0
04/07/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	0.95400	0.99200	0
04/07/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12600	0.14100	0
04/07/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.37600	0.40500	0
04/07/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.32000	0.34700	0
04/07/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.07300	0.08300	0
04/07/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.09200	0.10400	0
04/07/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.29500	0.32000	0
04/07/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.65200	0.68800	0
04/07/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.61300	0.64900	0
04/07/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	0.90900	0.00000	0
04/07/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.02500	0.00000	0
04/07/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.07900	0.07800	0
04/07/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.06800	0.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.26100	0.24900	0
04/07/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.90800	0.88300	0
04/07/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	1.08900	1.06200	0
04/07/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.23600	0.22600	0
04/07/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.19200	0.18400	0
04/07/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.69200	0.67000	0
04/07/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.02000	0.02100	0
04/07/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.22800	1.20000	0
04/07/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05900	0.05800	0
04/07/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.09100	0.08900	0
04/07/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.10500	0.10200	0
04/07/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.04200	0.04300	5,000
04/07/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.73500	0.71200	0
04/07/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.53100	0.51200	0
04/07/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.35100	0.33600	0
04/07/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.18200	1.15300	0
04/07/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.57000	0.55000	0
04/07/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.21300	0.20400	0
04/07/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.65100	0.63000	0
04/07/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.61000	0.59000	0
04/07/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.98010	7.01480	13,408
04/07/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.33300	0.35300	0
04/07/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.31600	0.33400	0
04/07/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.35300	0.37300	0
04/07/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.34700	0.36700	0
04/07/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.29400	0.31200	0
04/07/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.26400	0.28100	0
04/07/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.44600	0.47000	0
04/07/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.27900	0.29600	0
04/07/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.47400	0.49900	0
04/07/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.19400	0.20700	0
04/07/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.13300	0.14200	0
04/07/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.22600	0.24000	0
04/07/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.09900	0.10600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.50300	0.52900	0
04/07/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.09500	0.10200	0
04/07/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.42000	0.44300	0
04/07/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.12700	0.13600	0
04/07/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.31100	0.32900	0
04/07/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.53300	0.56000	0
04/07/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.21500	0.22800	0
04/07/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.68500	0.66300	0
04/07/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.20300	0.19500	0
04/07/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.43100	0.41400	0
04/07/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.14700	1.12100	0
04/07/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.29000	0.27800	0
04/07/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.46500	1.43700	0
04/07/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.22300	0.21400	0
04/07/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.41900	1.39100	0
04/07/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.64600	0.62500	0
04/07/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.10300	1.07700	0
04/07/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.76400	0.74200	0
04/07/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.24400	0.23400	0
04/07/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.49900	0.48100	0
04/07/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.26600	0.25500	0
04/07/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.53400	0.51600	0
04/07/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.46400	0.44700	0
04/07/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.36700	0.35200	1,000
04/07/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35900	0.34400	0
04/07/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.42200	0.40500	0
04/07/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.38900	0.37400	0
04/07/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.08420	7.12160	2,000
04/07/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.36800	0.38600	0
04/07/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.35200	0.36900	0
04/07/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.38500	0.40300	0
04/07/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.50100	0.48100	0
04/07/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.56800	0.54700	0
04/07/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.53400	0.51400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.19390	7.23190	0
04/07/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.49400	0.51400	0
04/07/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.47500	0.49500	0
04/07/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.45800	0.47700	11,000
04/07/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.51500	0.53700	13,000
04/07/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.47100	0.45500	0
04/07/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.56400	0.54500	0
04/07/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.53100	0.51300	0
04/07/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.50000	0.48200	0
04/07/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.30070	7.33860	0
04/07/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.43000	0.44700	0
04/07/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.41600	0.43300	0
04/07/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.35700	0.37200	300
04/07/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.44400	0.46100	0
04/07/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.79300	0.77200	0
04/07/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.05600	1.03300	0
04/07/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.86500	0.84400	0
04/07/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.82900	0.80800	0
04/07/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.28690	8.32230	0
04/07/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.00400	1.02300	0
04/07/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	0.98900	1.00700	0
04/07/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.18000	1.20200	200
04/07/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.02000	1.03900	0
04/07/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.18300	1.16700	0
04/07/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.89300	0.88000	0
04/07/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.25200	1.23500	0
04/07/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.21700	1.20100	0
04/07/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.04320	9.07860	0
04/07/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.36100	1.37800	0
04/07/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.34600	1.36200	0
04/07/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.37700	1.39400	0
04/07/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.48400	1.46500	0
04/07/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.55300	1.53300	0
04/07/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.51800	1.49900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.79130	6.82760	321
04/07/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.08484	0.10262	0
04/07/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.07552	0.09219	0
04/07/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.09540	0.11435	0
04/07/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.35410	0.33675	0
04/07/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.43422	0.41459	0
04/07/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.39354	0.37502	0
04/07/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.88400	6.92060	20
04/07/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.23479	0.25698	0
04/07/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.21867	0.23992	0
04/07/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.25218	0.27533	0
04/07/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.31818	0.30473	0
04/07/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.38467	0.36932	0
04/07/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.35079	0.33638	0
04/07/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.89610	10.94290	47,586
04/07/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.08100	0.09600	0
04/07/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.07300	0.08800	0
04/07/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.08900	0.10500	0
04/07/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.06100	0.07300	8,945
04/07/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.02700	0.03300	0
04/07/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.20400	0.23300	3,455
04/07/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.49700	0.53800	0
04/07/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.14200	0.16400	1,200
04/07/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.27000	0.30700	0
04/07/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.22400	0.25400	0
04/07/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.17000	0.19600	630
04/07/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.15500	0.17900	0
04/07/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.03800	0.04700	0
04/07/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.05000	0.06100	0
04/07/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.04600	0.05600	0
04/07/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.12900	0.15000	0
04/07/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.32800	0.36600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.05500	0.06700	0
04/07/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.39100	0.43100	0
04/07/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.04200	0.05100	0
04/07/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.99600	0.95800	0
04/07/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.14500	0.13800	0
04/07/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.85900	0.82400	0
04/07/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.18200	0.17300	0
04/07/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.48300	0.45700	0
04/07/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.95000	0.91300	0
04/07/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.90400	0.86800	0
04/07/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	1.04200	1.00400	0
04/07/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.40900	0.38600	0
04/07/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.27800	0.26100	1,200
04/07/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.44600	0.42100	0
04/07/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.22400	0.21400	630
04/07/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.37400	0.35300	0
04/07/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.10100	0.09500	5,490
04/07/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.23100	1.19000	200
04/07/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.30800	0.29000	0
04/07/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.81500	0.78000	100
04/07/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.64300	0.61200	0
04/07/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.72700	0.69500	0
04/07/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.68500	0.65300	200
04/07/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.03270	11.07980	9,977
04/07/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.21700	0.24800	0
04/07/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.20600	0.23500	0
04/07/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.22800	0.26100	0
04/07/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.12400	0.13600	0
04/07/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.59000	0.64100	0
04/07/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.31200	0.35800	0
04/07/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.16800	0.18900	0
04/07/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.19600	0.22300	0
04/07/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.71800	0.76600	0
04/07/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.18500	0.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.91300	0.89300	0
04/07/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.03500	1.00900	0
04/07/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.57900	0.57800	0
04/07/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.25700	0.26100	0
04/07/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.29100	1.25600	250
04/07/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.79500	0.78100	0
04/07/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.87300	0.85500	0
04/07/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.83400	0.81800	0
04/07/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.17390	11.21810	2,764
04/07/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.43600	0.45700	0
04/07/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.42000	0.44000	0
04/07/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.45300	0.47400	0
04/07/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.40400	0.42300	0
04/07/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.31000	0.32500	0
04/07/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.62200	0.65100	0
04/07/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.33400	0.35100	0
04/07/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.23000	0.24200	0
04/07/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.47100	0.49300	0
04/07/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.67500	0.70500	0
04/07/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.57300	0.60000	0
04/07/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.36100	0.37800	0
04/07/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.88700	0.86000	0
04/07/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.49900	0.48200	0
04/07/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.40100	0.38700	0
04/07/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.64700	0.62500	0
04/07/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.35600	1.32400	0
04/07/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.96000	0.93300	0
04/07/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.44800	0.43300	0
04/07/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	1.03600	1.00700	0
04/07/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.78000	0.75500	0
04/07/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.67900	0.65600	0
04/07/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.74600	0.72200	0
04/07/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.71200	0.68900	0
04/07/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.32510	11.37290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.46000	0.47900	0
04/07/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.44600	0.46400	0
04/07/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.47500	0.49400	0
04/07/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.95000	0.92100	0
04/07/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	1.02100	0.99100	0
04/07/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.98500	0.95600	0
04/07/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08410	0.08440	12,348
04/07/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00497	0.00523	0
04/07/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00108	0.00118	0
04/07/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/07/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01411	0.01442	0
04/07/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00001	0.00002	0
04/07/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41590	11.41560	0
04/07/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00698	0.00678	0
04/07/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00087	0.00083	0
04/07/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08530	0.08560	0
04/07/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00695	0.00718	0
04/07/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00273	0.00285	0
04/07/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01539	0.01569	0
04/07/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00009	0.00009	0
04/07/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00743	0.00725	0
04/07/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00165	0.00158	0
04/07/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.83450	9.86800	58,892
04/07/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.31600	0.34300	0
04/07/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.28500	0.31000	0
04/07/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.34900	0.37700	0
04/07/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.22800	0.25100	5,655
04/07/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.05800	0.06700	3,590
04/07/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.57900	0.61100	0
04/07/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.08300	0.09500	6,195
04/07/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.14600	0.16400	0
04/07/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.03200	0.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.49600	0.52800	0
04/07/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.04100	0.04800	0
04/07/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.03600	0.04300	0
04/07/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.80200	0.77500	0
04/07/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.75700	0.73000	0
04/07/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.06200	0.06000	0
04/07/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.84800	0.82000	0
04/07/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.31200	0.29600	0
04/07/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.49900	0.47700	0
04/07/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.04500	0.04300	6,195
04/07/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.62400	0.59900	0
04/07/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.11500	0.10900	2,065
04/07/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.19400	0.18300	0
04/07/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.15100	0.14200	0
04/07/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.13200	0.12500	0
04/07/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.94010	9.97420	4,928
04/07/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.41700	0.43800	0
04/07/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.39000	0.41100	0
04/07/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.44400	0.46700	0
04/07/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.32100	0.33900	0
04/07/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.56600	0.59200	0
04/07/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.67000	0.69800	0
04/07/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.74400	0.77400	0
04/07/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.10400	0.10000	0
04/07/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.13000	0.12400	0
04/07/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.17600	0.16800	0
04/07/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.38100	0.36500	0
04/07/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.25400	0.24300	0
04/07/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30000	0.28700	0
04/07/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.27700	0.26400	0
04/07/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.04710	10.07890	5,003
04/07/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.41900	0.43900	0
04/07/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.40100	0.42000	0
04/07/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.43900	0.46000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.08500	1.11600	0
04/07/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.36600	0.38400	0
04/07/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.56600	0.59100	0
04/07/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.12800	1.15900	0
04/07/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.26700	0.28100	0
04/07/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.51300	0.53500	0
04/07/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.36600	0.35600	0
04/07/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.82000	0.80200	0
04/07/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.08100	0.08000	0
04/07/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.31900	0.31200	0
04/07/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.56900	0.55500	0
04/07/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.08800	0.08700	0
04/07/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.44200	0.43100	0
04/07/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.50400	0.49100	0
04/07/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.47200	0.46000	0
04/07/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.21110	7.25590	25,316
04/07/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.57800	0.62200	0
04/07/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.53200	0.57500	0
04/07/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.62500	0.66900	0
04/07/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.05600	0.06800	0
04/07/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06600	0.08000	0
04/07/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.27900	0.31700	0
04/07/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.14700	0.17700	0
04/07/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04700	0.05800	0
04/07/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.17600	0.20900	0
04/07/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01300	0.01600	0
04/07/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.48700	0.52900	0
04/07/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01100	0.01400	0
04/07/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.44300	0.48400	0
04/07/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.20800	0.24300	0
04/07/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00700	0.00900	0
04/07/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00900	0.01200	0
04/07/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07800	0.09300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.26700	0.23700	0
04/07/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.84800	0.80600	0
04/07/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.94600	0.90300	0
04/07/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.09700	0.08700	0
04/07/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.03200	0.02800	0
04/07/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.80000	0.75800	0
04/07/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.02600	0.02300	0
04/07/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.75200	0.71000	0
04/07/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.11500	0.10300	0
04/07/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.38600	0.35200	0
04/07/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.13600	0.12100	0
04/07/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.06800	0.06100	0
04/07/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.30500	0.27400	0
04/07/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.34500	0.31200	0
04/07/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01400	0.01300	0
04/07/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02100	0.01900	0
04/07/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01700	0.01600	0
04/07/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.22760	7.27210	1,089
04/07/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.62300	0.66200	0
04/07/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.58100	0.62000	0
04/07/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18200	0.20500	0
04/07/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.66500	0.70500	0
04/07/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12700	0.14500	0
04/07/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.39900	0.37300	0
04/07/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03700	0.03300	0
04/07/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.25400	0.23300	0
04/07/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05300	0.04800	0
04/07/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04500	0.04000	0
04/07/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.24720	7.28850	0
04/07/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.27500	0.29900	0
04/07/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.25500	0.27500	0
04/07/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.30000	0.32600	0
04/07/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.22000	0.23700	0
04/07/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.44800	0.47800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.13000	0.14000	0
04/07/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.20400	0.22000	0
04/07/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.06500	1.10600	0
04/07/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.41500	0.44500	0
04/07/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.16800	0.15700	0
04/07/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01800	0.01800	0
04/07/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.40700	0.38200	0
04/07/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.63300	0.60200	0
04/07/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.15100	0.14000	0
04/07/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.37300	0.34900	0
04/07/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.25300	0.23800	0
04/07/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.30800	0.28700	0
04/07/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.27800	0.26100	0
04/07/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.26450	8.25820	0
04/07/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.39300	1.38900	0
04/07/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.36500	1.36100	0
04/07/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.42100	1.41800	0
04/07/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.40700	0.41000	0
04/07/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.45100	0.45300	0
04/07/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.42900	0.43100	0
04/07/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.05030	7.08130	0
04/07/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.06800	0.08400	0
04/07/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.05700	0.07100	0
04/07/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.08200	0.09900	0
04/07/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00800	0.01200	0
04/07/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01000	0.01400	0
04/07/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00700	0.01000	0
04/07/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02200	0.02900	0
04/07/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.47000	0.50100	0
04/07/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00500	0.00700	0
04/07/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.22800	0.25500	0
04/07/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.07800	0.07400	0
04/07/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.90500	0.87600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.02000	0
04/07/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.52200	0.49800	0
04/07/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.80700	0.77900	0
04/07/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.71000	0.68300	0
04/07/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.75800	0.73100	0
04/07/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.23200	0.21800	0
04/07/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.30700	0.29000	0
04/07/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.26800	0.25300	0
04/07/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.12970	7.16080	0
04/07/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.18000	0.19800	0
04/07/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.16400	0.18100	0
04/07/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.19800	0.21700	0
04/07/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.08500	0.09600	0
04/07/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.42900	0.45700	0
04/07/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.09300	0.10500	0
04/07/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.39400	0.42100	0
04/07/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.13500	0.15100	0
04/07/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12300	0.13800	0
04/07/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.36000	0.38600	0
04/07/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.13000	0.12500	0
04/07/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.44300	0.42700	0
04/07/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.40500	0.39000	0
04/07/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.11400	0.11000	0
04/07/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.56300	0.54400	0
04/07/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.09900	0.09600	0
04/07/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.60500	0.58500	0
04/07/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.26800	0.25600	0
04/07/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.33400	0.32000	0
04/07/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.30000	0.28700	0
04/07/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03880	0.03550	22,388
04/07/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.09160	0.10200	21,898
04/07/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.00400	8.05050	960

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.43800	0.47700	0
04/07/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.40200	0.44000	0
04/07/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.47600	0.51600	0
04/07/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.09300	0.10900	0
04/07/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.02200	0.02700	0
04/07/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.02400	0.03000	0
04/07/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.33400	0.37000	0
04/07/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.02700	0.03300	0
04/07/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.03800	0.04600	0
04/07/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.03400	0.04100	0
04/07/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.02000	0.02400	0
04/07/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.30200	0.33700	0
04/07/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.01400	0.01700	0
04/07/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	1.26000	1.21700	0
04/07/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.14800	0.13700	0
04/07/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	1.11600	1.07400	0
04/07/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.88000	0.84100	0
04/07/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.83400	0.79600	0
04/07/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.97300	0.93300	0
04/07/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.13000	0.12000	0
04/07/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	1.02000	0.98000	0
04/07/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	1.06800	1.02700	0
04/07/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.48900	0.45900	0
04/07/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.07200	0.06600	0
04/07/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.09800	0.09000	0
04/07/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.08400	0.07700	0
04/07/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.11950	8.16630	25
04/07/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.27100	0.29200	0
04/07/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.25500	0.27500	0
04/07/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.28800	0.31000	0
04/07/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.21200	0.23000	0
04/07/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.32500	0.34900	0
04/07/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.44600	0.47700	0
04/07/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.20000	0.21600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.13300	0.14400	0
04/07/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.07700	0.08400	0
04/07/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.10000	0.10900	0
04/07/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.22600	0.24400	0
04/07/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.39300	0.42200	0
04/07/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.53500	0.56900	0
04/07/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.14900	0.16100	0
04/07/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.60000	0.63700	0
04/07/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.16700	0.18100	0
04/07/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.12500	0.13600	0
04/07/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.18800	0.20400	0
04/07/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.09500	0.10300	0
04/07/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.07300	0.08000	0
04/07/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.40400	1.36400	0
04/07/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	1.17600	1.13700	0
04/07/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.66900	0.63800	0
04/07/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.95600	0.92000	0
04/07/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.74800	0.71500	0
04/07/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.13100	0.12100	0
04/07/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.83000	0.79500	0
04/07/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.16600	0.15300	0
04/07/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.27400	0.25600	0
04/07/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.55700	0.52800	0
04/07/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	1.13100	1.09300	0
04/07/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.35800	1.31800	0
04/07/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.91400	0.87800	0
04/07/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.63100	0.60000	0
04/07/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.22700	0.21100	0
04/07/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.35600	0.33300	0
04/07/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.59300	0.56400	0
04/07/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.41900	0.39400	0
04/07/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.48600	0.45900	0
04/07/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.45200	0.42600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,865.40000	13,922.07000	0
04/07/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05190	1.05690	0
04/07/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01200	0.01430	0
04/07/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00510	0.00650	0
04/07/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.02740	0.03100	0
04/07/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02550	0.02410	0
04/07/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10320	0.09960	0
04/07/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06010	0.05740	0
04/07/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.06980	1.07460	0
04/07/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03140	0.03410	0
04/07/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.01940	0.02140	0
04/07/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.05130	0.05500	0
04/07/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.03150	0.03040	0
04/07/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09960	0.09680	0
04/07/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.06160	0.05950	0
05/07/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.80570	6.79130	339,100
05/07/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01200	0.01300	0
05/07/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.01100	0.01200	0
05/07/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01300	0.01400	3,000
05/07/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01900	0.01900	15,000
05/07/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.04200	0.04300	5,000
05/07/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.17600	0.17200	980
05/07/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.13800	0.13600	6,000
05/07/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.02800	0.02800	200
05/07/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.23100	0.22600	0
05/07/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.03800	0.03900	10,000
05/07/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.29500	0.28800	6,060
05/07/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.08500	0.08500	6,060
05/07/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.05300	0.05400	8,880
05/07/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06700	0.06700	6,000
05/07/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.33000	0.32200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.20200	0.19800	0
05/07/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.15600	0.15300	1,980
05/07/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.03400	0.03500	0
05/07/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.12200	0.12100	0
05/07/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.02500	0.02600	0
05/07/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.07600	0.07600	0
05/07/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.09600	0.00000	0
05/07/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.26200	0.00000	0
05/07/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	0.95800	0.94300	0
05/07/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.02300	0.02300	0
05/07/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.53200	0.00000	0
05/07/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.10700	0.00000	0
05/07/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.10800	0.10700	0
05/07/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.44600	0.43600	0
05/07/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.02000	0.02100	0
05/07/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.05700	1.04200	0
05/07/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.06000	0.06000	0
05/07/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.03100	0.03100	0
05/07/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.00700	0.99300	0
05/07/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.01000	0.01100	0
05/07/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.35400	1.37000	0
05/07/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
05/07/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.77500	0.79000	0
05/07/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.50400	0.51900	0
05/07/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
05/07/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.96400	0.98000	0
05/07/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.04000	0.04500	0
05/07/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.30200	0.31600	0
05/07/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.02600	0.00000	0
05/07/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.91700	0.93200	0
05/07/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
05/07/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.10600	0.00000	0
05/07/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.34000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.42000	0.43500	0
05/07/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.86900	0.88500	0
05/07/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.26600	0.28000	0
05/07/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.72800	0.74400	0
05/07/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.14600	0.15700	1,980
05/07/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.20000	0.21200	0
05/07/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.07400	0.08100	8,880
05/07/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.46100	0.47600	0
05/07/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.54700	0.56300	0
05/07/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.99400	3.00900	0
05/07/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.37900	0.39400	0
05/07/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.82200	0.83700	0
05/07/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12500	0.13500	5,980
05/07/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.08900	0.09700	0
05/07/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.23200	0.24500	10,000
05/07/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.68200	0.69800	0
05/07/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17000	0.18100	10,000
05/07/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.63600	0.65200	2,800
05/07/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.20700	1.22300	0
05/07/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.01300	1.02800	0
05/07/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.30500	1.32100	0
05/07/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.25600	1.27200	0
05/07/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.89860	6.88400	44,403
05/07/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.14600	0.14400	0
05/07/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.13600	0.13500	0
05/07/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.15600	0.15400	0
05/07/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.35400	0.34700	6,425
05/07/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.06500	0.06600	2,962
05/07/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.16700	0.16500	0
05/07/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.78900	0.77600	0
05/07/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.23900	0.23500	2,962
05/07/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.11900	0.11900	500
05/07/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.54900	0.53900	0
05/07/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.58600	0.57500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.70500	0.69300	0
05/07/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.06200	0.06200	0
05/07/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	0.96800	0.95400	0
05/07/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12800	0.12600	0
05/07/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.38300	0.37600	0
05/07/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.32600	0.32000	0
05/07/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.07300	0.07300	0
05/07/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.09300	0.09200	0
05/07/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.30000	0.29500	0
05/07/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.66400	0.65200	0
05/07/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.62500	0.61300	0
05/07/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	0.92300	0.90900	0
05/07/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.08200	0.00000	0
05/07/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.10500	0.00000	0
05/07/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.44500	0.00000	0
05/07/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.06300	0.00000	0
05/07/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01400	0.00000	0
05/07/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.14600	0.00000	0
05/07/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.80600	0.00000	0
05/07/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.98300	0.00000	0
05/07/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.02400	0.02500	0
05/07/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.07600	0.07900	0
05/07/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.06500	0.06800	0
05/07/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.25100	0.26100	0
05/07/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.89400	0.90800	0
05/07/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	1.07400	1.08900	0
05/07/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.22700	0.23600	0
05/07/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.18400	0.19200	0
05/07/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.67900	0.69200	0
05/07/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01900	0.02000	0
05/07/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.21300	1.22800	0
05/07/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05600	0.05900	0
05/07/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.08700	0.09100	0
05/07/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.10000	0.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.51800	0.53100	0
05/07/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.04000	0.04200	5,000
05/07/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.72000	0.73500	0
05/07/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.34000	0.35100	0
05/07/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.16600	1.18200	0
05/07/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.55700	0.57000	0
05/07/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.20500	0.21300	0
05/07/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.63700	0.65100	0
05/07/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.59700	0.61000	0
05/07/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.99530	6.98010	13,511
05/07/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.33600	0.33300	0
05/07/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.31800	0.31600	0
05/07/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.35700	0.35300	0
05/07/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.35000	0.34700	0
05/07/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.29700	0.29400	0
05/07/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.26600	0.26400	0
05/07/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.45200	0.44600	0
05/07/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.28100	0.27900	0
05/07/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.48000	0.47400	0
05/07/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.14500	0.00000	0
05/07/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.31300	0.31100	0
05/07/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.54100	0.53300	0
05/07/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.21500	0.21500	0
05/07/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.10700	0.00000	0
05/07/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.19400	0.19400	0
05/07/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.13200	0.13300	0
05/07/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.22700	0.22600	0
05/07/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.09800	0.09900	0
05/07/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.51000	0.50300	0
05/07/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.09400	0.09500	0
05/07/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.42500	0.42000	0
05/07/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.12700	0.12700	0
05/07/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.13200	1.14700	0
05/07/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.28000	0.29000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.44900	1.46500	0
05/07/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.21500	0.22300	0
05/07/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.40300	1.41900	0
05/07/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.63200	0.64600	0
05/07/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.08700	1.10300	0
05/07/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.74900	0.76400	0
05/07/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.31200	0.00000	0
05/07/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.67000	0.68500	0
05/07/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.19600	0.20300	0
05/07/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.41800	0.43100	0
05/07/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	1.00000	0.00000	0
05/07/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.23500	0.24400	0
05/07/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.48600	0.49900	0
05/07/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.25700	0.26600	0
05/07/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.52100	0.53400	0
05/07/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.45200	0.46400	0
05/07/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.35500	0.36700	1,000
05/07/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.34800	0.35900	0
05/07/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.40900	0.42200	0
05/07/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.37700	0.38900	0
05/07/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.09880	7.08420	2,000
05/07/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.37200	0.36800	0
05/07/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.35600	0.35200	0
05/07/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.38900	0.38500	0
05/07/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.49000	0.50100	0
05/07/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.55700	0.56800	0
05/07/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.52300	0.53400	0
05/07/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.20500	7.19390	0
05/07/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.49700	0.49400	0
05/07/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.51800	0.51500	13,000
05/07/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.47800	0.47500	0
05/07/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.46000	0.45800	11,000
05/07/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.52300	0.53100	0
05/07/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.46300	0.47100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.55500	0.56400	0
05/07/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.49200	0.50000	0
05/07/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.30790	7.30070	0
05/07/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.42800	0.43000	0
05/07/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.35500	0.35700	300
05/07/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.44200	0.44400	0
05/07/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.41500	0.41600	0
05/07/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.85700	0.86500	0
05/07/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.78400	0.79300	0
05/07/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.04700	1.05600	0
05/07/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.82000	0.82900	0
05/07/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.26090	8.28690	0
05/07/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	0.98300	1.00400	0
05/07/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.15700	1.18000	200
05/07/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	0.99800	1.02000	0
05/07/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	0.96700	0.98900	0
05/07/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.25600	1.25200	0
05/07/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.18700	1.18300	0
05/07/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.89600	0.89300	0
05/07/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.22200	1.21700	0
05/07/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.05820	9.04320	0
05/07/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.36000	1.36100	0
05/07/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.34400	1.34600	0
05/07/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.37500	1.37700	0
05/07/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.46700	1.48400	0
05/07/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.53600	1.55300	0
05/07/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50200	1.51800	0
05/07/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.80570	6.79130	321
05/07/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.08510	0.08484	0
05/07/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.07553	0.07552	0
05/07/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.09597	0.09540	0
05/07/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.34027	0.35410	0
05/07/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.41983	0.43422	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.37940	0.39354	0
05/07/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.89860	6.88400	20
05/07/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.23854	0.23479	0
05/07/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.22202	0.21867	0
05/07/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.25636	0.25218	0
05/07/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.30776	0.31818	0
05/07/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.37342	0.38467	0
05/07/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.33994	0.35079	0
05/07/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.94780	10.89610	47,282
05/07/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.08900	0.08100	0
05/07/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.08100	0.07300	0
05/07/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.09700	0.08900	0
05/07/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.06700	0.06100	8,945
05/07/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.02900	0.02700	0
05/07/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.22400	0.20400	3,455
05/07/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.53600	0.49700	0
05/07/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.24500	0.22400	0
05/07/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.15600	0.14200	1,200
05/07/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.29900	0.27000	0
05/07/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.18700	0.17000	630
05/07/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.17100	0.15500	0
05/07/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.04200	0.03800	0
05/07/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.05500	0.05000	0
05/07/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.05000	0.04600	0
05/07/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.14200	0.12900	0
05/07/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.35900	0.32800	0
05/07/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.06100	0.05500	0
05/07/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.04600	0.04200	0
05/07/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.42600	0.39100	0
05/07/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.12800	0.14500	0
05/07/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.94800	0.99600	0
05/07/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.81300	0.85900	0
05/07/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.16100	0.18200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.44400	0.48300	0
05/07/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.90200	0.95000	0
05/07/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.85700	0.90400	0
05/07/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.99400	1.04200	0
05/07/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.37300	0.40900	0
05/07/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.20100	0.22400	630
05/07/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.33900	0.37400	0
05/07/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.24700	0.27800	1,200
05/07/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.40800	0.44600	0
05/07/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.08800	0.10100	5,490
05/07/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.18100	1.23100	200
05/07/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.27600	0.30800	0
05/07/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.76900	0.81500	100
05/07/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.59900	0.64300	0
05/07/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.68300	0.72700	0
05/07/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.64100	0.68500	200
05/07/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.08520	11.03270	9,967
05/07/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.22800	0.21700	0
05/07/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.21600	0.20600	0
05/07/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.24000	0.22800	0
05/07/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.75300	0.71800	0
05/07/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.62100	0.59000	0
05/07/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.12900	0.12400	0
05/07/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.32800	0.31200	0
05/07/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.17600	0.16800	0
05/07/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.20500	0.19600	0
05/07/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.87000	0.91300	0
05/07/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.99100	1.03500	0
05/07/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.54300	0.57900	0
05/07/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.24400	1.29100	250
05/07/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.23600	0.25700	0
05/07/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.16800	0.18500	0
05/07/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.75500	0.79500	0
05/07/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.83100	0.87300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.79300	0.83400	0
05/07/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.22750	11.17390	2,814
05/07/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.45600	0.43600	0
05/07/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.43900	0.42000	0
05/07/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.47300	0.45300	0
05/07/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.42200	0.40400	0
05/07/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.32400	0.31000	0
05/07/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.65300	0.62200	0
05/07/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.34900	0.33400	0
05/07/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.24000	0.23000	0
05/07/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.49200	0.47100	0
05/07/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.70700	0.67500	0
05/07/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.37600	0.36100	0
05/07/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.60200	0.57300	0
05/07/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.47500	0.49900	0
05/07/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.84900	0.88700	0
05/07/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.38000	0.40100	0
05/07/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.61500	0.64700	0
05/07/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.31300	1.35600	0
05/07/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.92200	0.96000	0
05/07/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.42600	0.44800	0
05/07/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.99700	1.03600	0
05/07/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.74500	0.78000	0
05/07/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.64600	0.67900	0
05/07/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.71200	0.74600	0
05/07/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.67900	0.71200	0
05/07/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.37840	11.32510	0
05/07/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.47600	0.46000	0
05/07/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.46200	0.44600	0
05/07/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.49100	0.47500	0
05/07/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.91300	0.95000	0
05/07/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.98400	1.02100	0
05/07/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.94800	0.98500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08400	0.08410	12,348
05/07/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00487	0.00497	0
05/07/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00093	0.00108	0
05/07/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01403	0.01411	0
05/07/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41600	11.41590	0
05/07/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00003	0.00001	0
05/07/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00693	0.00698	0
05/07/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00087	0.00087	0
05/07/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08520	0.08530	0
05/07/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00726	0.00695	0
05/07/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01544	0.01539	0
05/07/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00295	0.00273	0
05/07/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00775	0.00743	0
05/07/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00024	0.00009	0
05/07/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00206	0.00165	0
05/07/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.82410	9.83450	58,892
05/07/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.30700	0.31600	0
05/07/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.27600	0.28500	0
05/07/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.34000	0.34900	0
05/07/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.21900	0.22800	5,655
05/07/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.05400	0.05800	3,590
05/07/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.56900	0.57900	0
05/07/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.07800	0.08300	6,195
05/07/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.13900	0.14600	0
05/07/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.03000	0.03200	0
05/07/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.48700	0.49600	0
05/07/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.03400	0.03600	0
05/07/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.03800	0.04100	0
05/07/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.76400	0.75700	0
05/07/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.81000	0.80200	0
05/07/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.06300	0.06200	0
05/07/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.85600	0.84800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.31500	0.31200	0
05/07/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.50400	0.49900	0
05/07/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.04500	0.04500	6,195
05/07/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.63000	0.62400	0
05/07/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.11600	0.11500	2,065
05/07/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.19500	0.19400	0
05/07/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.15200	0.15100	0
05/07/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.13300	0.13200	0
05/07/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.92950	9.94010	4,928
05/07/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.41100	0.41700	0
05/07/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.38500	0.39000	0
05/07/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.43800	0.44400	0
05/07/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.31600	0.32100	0
05/07/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.55900	0.56600	0
05/07/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.73600	0.74400	0
05/07/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.66200	0.67000	0
05/07/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.13300	0.13000	0
05/07/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.10700	0.10400	0
05/07/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.18000	0.17600	0
05/07/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.38700	0.38100	0
05/07/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.25900	0.25400	0
05/07/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30600	0.30000	0
05/07/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28200	0.27700	0
05/07/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.03680	10.04710	5,003
05/07/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.41500	0.41900	0
05/07/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.39600	0.40100	0
05/07/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.43400	0.43900	0
05/07/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.07600	1.08500	0
05/07/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.36100	0.36600	0
05/07/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.56100	0.56600	0
05/07/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.12000	1.12800	0
05/07/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.50700	0.51300	0
05/07/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.26300	0.26700	0
05/07/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.82600	0.82000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.37000	0.36600	0
05/07/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.08300	0.08100	0
05/07/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.32400	0.31900	0
05/07/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.57400	0.56900	0
05/07/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.08900	0.08800	0
05/07/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.44700	0.44200	0
05/07/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.50900	0.50400	0
05/07/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.47800	0.47200	0
05/07/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.21170	7.21110	25,666
05/07/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.57500	0.57800	0
05/07/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.52900	0.53200	0
05/07/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.62300	0.62500	0
05/07/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.04700	0.05600	0
05/07/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.05700	0.06600	0
05/07/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.27100	0.27900	0
05/07/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.13600	0.14700	0
05/07/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04000	0.04700	0
05/07/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.16600	0.17600	0
05/07/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01000	0.01300	0
05/07/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.48300	0.48700	0
05/07/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00800	0.01100	0
05/07/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.43800	0.44300	0
05/07/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.19800	0.20800	0
05/07/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00500	0.00700	0
05/07/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.06800	0.07800	0
05/07/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00700	0.00900	0
05/07/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.84500	0.84800	0
05/07/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.25600	0.26700	0
05/07/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.94300	0.94600	0
05/07/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.08600	0.09700	0
05/07/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.02600	0.03200	0
05/07/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.79600	0.80000	0
05/07/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.02100	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.74800	0.75200	0
05/07/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.10400	0.11500	0
05/07/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.37800	0.38600	0
05/07/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.12400	0.13600	0
05/07/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.05900	0.06800	0
05/07/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.29500	0.30500	0
05/07/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.33500	0.34500	0
05/07/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01100	0.01400	0
05/07/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01700	0.02100	0
05/07/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01300	0.01700	0
05/07/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.22910	7.22760	890
05/07/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.62300	0.62300	0
05/07/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.58200	0.58100	0
05/07/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.66600	0.66500	0
05/07/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12700	0.12700	0
05/07/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18200	0.18200	0
05/07/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.25300	0.25400	0
05/07/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.39800	0.39900	0
05/07/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03700	0.03700	0
05/07/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05300	0.05300	0
05/07/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04400	0.04500	0
05/07/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.25000	7.24720	4
05/07/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.26600	0.27500	0
05/07/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.24600	0.25500	0
05/07/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.29100	0.30000	0
05/07/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.21000	0.22000	0
05/07/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.44200	0.44800	0
05/07/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.12100	0.13000	0
05/07/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.19400	0.20400	0
05/07/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.40900	0.41500	0
05/07/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.06700	1.06500	0
05/07/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01700	0.01800	0
05/07/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.15900	0.16800	0
05/07/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.39400	0.40700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.62100	0.63300	0
05/07/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.14200	0.15100	0
05/07/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.36000	0.37300	0
05/07/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.24100	0.25300	0
05/07/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.29600	0.30800	0
05/07/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.26600	0.27800	0
05/07/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.25960	8.26450	0
05/07/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.38900	1.39300	0
05/07/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.36100	1.36500	0
05/07/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.41700	1.42100	0
05/07/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.40700	0.40700	0
05/07/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.45100	0.45100	0
05/07/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.42900	0.42900	0
05/07/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.06170	7.05030	0
05/07/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.07100	0.06800	0
05/07/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.05900	0.05700	0
05/07/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.08500	0.08200	0
05/07/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00900	0.00800	0
05/07/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01000	0.01000	0
05/07/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00700	0.00700	0
05/07/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02300	0.02200	0
05/07/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.48100	0.47000	0
05/07/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.23500	0.22800	0
05/07/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00500	0.00500	0
05/07/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.89300	0.90500	0
05/07/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.07300	0.07800	0
05/07/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01900	0.02000	0
05/07/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.51100	0.52200	0
05/07/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.79500	0.80700	0
05/07/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.69800	0.71000	0
05/07/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.74700	0.75800	0
05/07/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.22300	0.23200	0
05/07/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.29700	0.30700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.25900	0.26800	0
05/07/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.14140	7.12970	0
05/07/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.18300	0.18000	0
05/07/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.16700	0.16400	0
05/07/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.20100	0.19800	0
05/07/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.08600	0.08500	0
05/07/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.43700	0.42900	0
05/07/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.09400	0.09300	0
05/07/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.40100	0.39400	0
05/07/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.13800	0.13500	0
05/07/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.36700	0.36000	0
05/07/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12500	0.12300	0
05/07/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.43400	0.44300	0
05/07/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.12600	0.13000	0
05/07/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.39700	0.40500	0
05/07/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.11000	0.11400	0
05/07/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.55300	0.56300	0
05/07/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.09600	0.09900	0
05/07/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.59500	0.60500	0
05/07/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.26000	0.26800	0
05/07/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.32600	0.33400	0
05/07/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.29200	0.30000	0
05/07/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03880	0.03880	22,388
05/07/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.09530	0.09160	21,898
05/07/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.05230	8.00400	960
05/07/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.47100	0.43800	0
05/07/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.43300	0.40200	0
05/07/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.51000	0.47600	0
05/07/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.09700	0.09300	0
05/07/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.02200	0.02200	0
05/07/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.02400	0.02400	0
05/07/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.36100	0.33400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.02700	0.02700	0
05/07/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.03900	0.03800	0
05/07/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.03500	0.03400	0
05/07/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.02000	0.02000	0
05/07/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.01400	0.01400	0
05/07/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.32700	0.30200	0
05/07/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.12500	0.14800	0
05/07/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	1.21200	1.26000	0
05/07/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	1.06800	1.11600	0
05/07/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.83300	0.88000	0
05/07/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.78700	0.83400	0
05/07/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.92500	0.97300	0
05/07/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.10900	0.13000	0
05/07/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.97200	1.02000	0
05/07/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	1.02000	1.06800	0
05/07/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.44500	0.48900	0
05/07/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.05800	0.07200	0
05/07/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.08100	0.09800	0
05/07/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.06900	0.08400	0
05/07/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.16870	8.11950	25
05/07/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.28100	0.27100	0
05/07/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.26400	0.25500	0
05/07/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.29900	0.28800	0
05/07/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.22000	0.21200	0
05/07/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.33900	0.32500	0
05/07/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.46800	0.44600	0
05/07/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.20700	0.20000	0
05/07/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.13600	0.13300	0
05/07/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.07800	0.07700	0
05/07/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.10200	0.10000	0
05/07/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.23400	0.22600	0
05/07/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.41200	0.39300	0
05/07/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.56100	0.53500	0
05/07/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.15300	0.14900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.62900	0.60000	0
05/07/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.17200	0.16700	0
05/07/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.12800	0.12500	0
05/07/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.19400	0.18800	0
05/07/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.07400	0.07300	0
05/07/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.09600	0.09500	0
05/07/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	1.12700	1.17600	0
05/07/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.35500	1.40400	0
05/07/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.62500	0.66900	0
05/07/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.90900	0.95600	0
05/07/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.70300	0.74800	0
05/07/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.11000	0.13100	0
05/07/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.78400	0.83000	0
05/07/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.14200	0.16600	0
05/07/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.24300	0.27400	0
05/07/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.51500	0.55700	0
05/07/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	1.08300	1.13100	0
05/07/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.30900	1.35800	0
05/07/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.86700	0.91400	0
05/07/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.58800	0.63100	0
05/07/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.19900	0.22700	0
05/07/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.32000	0.35600	0
05/07/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.55100	0.59300	0
05/07/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.38000	0.41900	0
05/07/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.44500	0.48600	0
05/07/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.41200	0.45200	0
05/07/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,870.85000	13,865.40000	0
05/07/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05330	1.05190	0
05/07/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01180	0.01200	0
05/07/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.02760	0.02740	0
05/07/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00500	0.00510	0
05/07/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10170	0.10320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02430	0.02550	0
05/07/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05850	0.06010	0
05/07/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.07100	1.06980	0
05/07/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03140	0.03140	0
05/07/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.05170	0.05130	0
05/07/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.01930	0.01940	0
05/07/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09830	0.09960	0
05/07/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.03070	0.03150	0
05/07/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.06040	0.06160	0
06/07/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.82850	6.80570	337,323
06/07/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01200	0.01200	0
06/07/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.01100	0.01100	0
06/07/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01300	0.01300	3,000
06/07/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01900	0.01900	15,000
06/07/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.04300	0.04200	5,000
06/07/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.18300	0.17600	980
06/07/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.14400	0.13800	6,000
06/07/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.02800	0.02800	200
06/07/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.24100	0.23100	0
06/07/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.03900	0.03800	10,000
06/07/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.30800	0.29500	6,060
06/07/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.03000	1.00700	0
06/07/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.01000	0.01000	0
06/07/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	0.98000	0.95800	0
06/07/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.02300	0.02300	0
06/07/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.55100	0.53200	0
06/07/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.12900	1.10700	0
06/07/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.09900	0.09600	0
06/07/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.27300	0.26200	0
06/07/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.08800	0.08500	6,060
06/07/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.05500	0.05300	8,880
06/07/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06900	0.06700	6,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.34400	0.33000	0
06/07/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.21100	0.20200	0
06/07/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.16200	0.15600	1,980
06/07/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.03500	0.03400	0
06/07/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.12700	0.12200	0
06/07/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.02500	0.02500	0
06/07/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.07800	0.07600	0
06/07/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.11200	0.10800	0
06/07/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.46400	0.44600	0
06/07/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.02100	0.02000	0
06/07/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.07900	1.05700	0
06/07/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.06100	0.06000	0
06/07/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.03100	0.03100	0
06/07/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.75300	0.77500	0
06/07/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.48300	0.50400	0
06/07/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
06/07/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.94300	0.96400	0
06/07/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.03600	0.04000	0
06/07/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.28400	0.30200	0
06/07/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.40000	0.42000	0
06/07/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.84700	0.86900	0
06/07/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.24900	0.26600	0
06/07/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.70700	0.72800	0
06/07/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.13300	0.14600	1,980
06/07/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.18400	0.20000	0
06/07/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.06600	0.07400	8,880
06/07/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.44100	0.46100	0
06/07/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.52700	0.54700	0
06/07/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.97200	2.99400	0
06/07/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.09500	0.10600	0
06/07/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.32100	0.34000	0
06/07/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
06/07/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.02300	0.02600	0
06/07/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.89500	0.91700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
06/07/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.33200	1.35400	0
06/07/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00200	0.00100	0
06/07/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.36000	0.37900	0
06/07/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.80000	0.82200	0
06/07/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.11300	0.12500	5,980
06/07/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.08000	0.08900	0
06/07/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.21600	0.23200	10,000
06/07/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.66100	0.68200	0
06/07/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.15500	0.17000	10,000
06/07/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.61500	0.63600	2,800
06/07/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.18500	1.20700	0
06/07/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.99100	1.01300	0
06/07/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.28300	1.30500	0
06/07/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.23400	1.25600	0
06/07/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.92180	6.89860	44,403
06/07/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.15000	0.14600	0
06/07/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.14000	0.13600	0
06/07/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.16100	0.15600	0
06/07/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.36500	0.35400	6,425
06/07/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.06700	0.06500	2,962
06/07/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.17200	0.16700	0
06/07/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.80900	0.78900	0
06/07/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.24600	0.23900	2,962
06/07/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12300	0.11900	500
06/07/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.56500	0.54900	0
06/07/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.60300	0.58600	0
06/07/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.72300	0.70500	0
06/07/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.06300	0.06200	0
06/07/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	0.99000	0.96800	0
06/07/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.13100	0.12800	0
06/07/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.39500	0.38300	0
06/07/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.08400	1.06300	0
06/07/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.10800	0.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.45900	0.44500	0
06/07/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.33600	0.32600	0
06/07/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.07500	0.07300	0
06/07/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.09500	0.09300	0
06/07/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.30900	0.30000	0
06/07/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.68200	0.66400	0
06/07/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.64200	0.62500	0
06/07/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	0.94300	0.92300	0
06/07/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.08400	0.08200	0
06/07/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.96200	0.98300	0
06/07/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.02100	0.02400	0
06/07/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.07000	0.07600	0
06/07/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.06000	0.06500	0
06/07/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.23700	0.25100	0
06/07/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.87300	0.89400	0
06/07/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	1.05300	1.07400	0
06/07/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.21400	0.22700	0
06/07/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.13700	0.14600	0
06/07/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.78600	0.80600	0
06/07/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01200	0.01400	0
06/07/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.17300	0.18400	0
06/07/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.65900	0.67900	0
06/07/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01800	0.01900	0
06/07/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.19100	1.21300	0
06/07/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05100	0.05600	0
06/07/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.08100	0.08700	0
06/07/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.09300	0.10000	0
06/07/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.50000	0.51800	0
06/07/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.03700	0.04000	5,000
06/07/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.70100	0.72000	0
06/07/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.32400	0.34000	0
06/07/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.14500	1.16600	0
06/07/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.53900	0.55700	0
06/07/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.19300	0.20500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.61800	0.63700	0
06/07/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.57800	0.59700	0
06/07/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.01890	6.99530	13,511
06/07/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.34700	0.33600	0
06/07/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.32800	0.31800	0
06/07/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.36800	0.35700	0
06/07/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.36100	0.35000	0
06/07/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.30600	0.29700	0
06/07/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.27400	0.26600	0
06/07/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.46500	0.45200	0
06/07/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.29000	0.28100	0
06/07/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.49400	0.48000	0
06/07/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.20100	0.19400	0
06/07/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.13700	0.13200	0
06/07/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.23400	0.22700	0
06/07/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.10100	0.09800	0
06/07/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.52500	0.51000	0
06/07/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.09700	0.09400	0
06/07/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.15000	0.14500	0
06/07/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.22200	0.21500	0
06/07/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.11000	0.10700	0
06/07/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.43700	0.42500	0
06/07/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.13100	0.12700	0
06/07/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.32300	0.31300	0
06/07/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.55600	0.54100	0
06/07/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.18700	0.19600	0
06/07/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.40400	0.41800	0
06/07/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.11200	1.13200	0
06/07/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.26800	0.28000	0
06/07/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.29100	1.31200	0
06/07/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.65300	0.67000	0
06/07/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.98100	1.00000	0
06/07/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.42800	1.44900	0
06/07/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.20600	0.21500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.38200	1.40300	0
06/07/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.61500	0.63200	0
06/07/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.06800	1.08700	0
06/07/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.73200	0.74900	0
06/07/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.22500	0.23500	0
06/07/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.47100	0.48600	0
06/07/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.24600	0.25700	0
06/07/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.50500	0.52100	0
06/07/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.43700	0.45200	0
06/07/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.34200	0.35500	1,000
06/07/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.33500	0.34800	0
06/07/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.39500	0.40900	0
06/07/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.36400	0.37700	0
06/07/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.12290	7.09880	2,000
06/07/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.38000	0.37200	0
06/07/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.36300	0.35600	0
06/07/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.39700	0.38900	0
06/07/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.47400	0.49000	0
06/07/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.54000	0.55700	0
06/07/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.50700	0.52300	0
06/07/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.22910	7.20500	0
06/07/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.50700	0.49700	0
06/07/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.46900	0.46000	11,000
06/07/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.48800	0.47800	0
06/07/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.52900	0.51800	13,000
06/07/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.45000	0.46300	0
06/07/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.54000	0.55500	0
06/07/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.50900	0.52300	0
06/07/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.47800	0.49200	0
06/07/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.33190	7.30790	0
06/07/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.43800	0.42800	0
06/07/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.42400	0.41500	0
06/07/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.45200	0.44200	0
06/07/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.36300	0.35500	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.77000	0.78400	0
06/07/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.03100	1.04700	0
06/07/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.84200	0.85700	0
06/07/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.80600	0.82000	0
06/07/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.28450	8.26090	0
06/07/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	0.99600	0.98300	0
06/07/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	0.98000	0.96700	0
06/07/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.01200	0.99800	0
06/07/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.17400	1.15700	200
06/07/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.17800	1.18700	0
06/07/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.89000	0.89600	0
06/07/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.24600	1.25600	0
06/07/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.21200	1.22200	0
06/07/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.08180	9.05820	0
06/07/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.37300	1.36000	0
06/07/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.35700	1.34400	0
06/07/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.38900	1.37500	0
06/07/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.45700	1.46700	0
06/07/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.52500	1.53600	0
06/07/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.49100	1.50200	0
06/07/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.82850	6.80570	321
06/07/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.08800	0.08510	0
06/07/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.07795	0.07553	0
06/07/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.09942	0.09597	0
06/07/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.32092	0.34027	0
06/07/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.39945	0.41983	0
06/07/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.35950	0.37940	0
06/07/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.92180	6.89860	20
06/07/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.24576	0.23854	0
06/07/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.22868	0.22202	0
06/07/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.26418	0.25636	0
06/07/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.29238	0.30776	0
06/07/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.35688	0.37342	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.32396	0.33994	0
06/07/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.89960	10.94780	47,902
06/07/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.07700	0.08900	0
06/07/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.07000	0.08100	0
06/07/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.08500	0.09700	0
06/07/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.05800	0.06700	8,945
06/07/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.02500	0.02900	0
06/07/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.20000	0.22400	3,455
06/07/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.49600	0.53600	0
06/07/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.22000	0.24500	0
06/07/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.13800	0.15600	1,200
06/07/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.26700	0.29900	0
06/07/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.16600	0.18700	630
06/07/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.15100	0.17100	0
06/07/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.03600	0.04200	0
06/07/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.04800	0.05500	0
06/07/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.04400	0.05000	0
06/07/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.12500	0.14200	0
06/07/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.32500	0.35900	0
06/07/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.05300	0.06100	0
06/07/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.04000	0.04600	0
06/07/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.38900	0.42600	0
06/07/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.13900	0.12800	0
06/07/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.99000	0.94800	0
06/07/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.85300	0.81300	0
06/07/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.17500	0.16100	0
06/07/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.47500	0.44400	0
06/07/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.94400	0.90200	0
06/07/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.89800	0.85700	0
06/07/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	1.03600	0.99400	0
06/07/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.40100	0.37300	0
06/07/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.21700	0.20100	630
06/07/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.36600	0.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.27000	0.24700	1,200
06/07/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.43800	0.40800	0
06/07/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.09600	0.08800	5,490
06/07/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.22500	1.18100	200
06/07/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.30000	0.27600	0
06/07/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.80800	0.76900	100
06/07/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.63500	0.59900	0
06/07/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.72000	0.68300	0
06/07/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.67700	0.64100	200
06/07/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.03740	11.08520	9,978
06/07/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.21500	0.22800	0
06/07/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.20400	0.21600	0
06/07/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.22700	0.24000	0
06/07/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.12200	0.12900	0
06/07/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.31100	0.32800	0
06/07/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.16600	0.17600	0
06/07/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.19400	0.20500	0
06/07/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.71800	0.75300	0
06/07/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.58800	0.62100	0
06/07/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.25100	0.23600	0
06/07/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.18100	0.16800	0
06/07/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.90700	0.87000	0
06/07/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.02900	0.99100	0
06/07/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.57400	0.54300	0
06/07/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.28500	1.24400	250
06/07/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.79000	0.75500	0
06/07/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.86700	0.83100	0
06/07/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.82800	0.79300	0
06/07/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.18020	11.22750	2,814
06/07/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.43700	0.45600	0
06/07/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.42000	0.43900	0
06/07/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.45400	0.47300	0
06/07/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.40400	0.42200	0
06/07/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.31000	0.32400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.62500	0.65300	0
06/07/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.33400	0.34900	0
06/07/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.23000	0.24000	0
06/07/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.47100	0.49200	0
06/07/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.67800	0.70700	0
06/07/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.36000	0.37600	0
06/07/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.57500	0.60200	0
06/07/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.49500	0.47500	0
06/07/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.88000	0.84900	0
06/07/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.39800	0.38000	0
06/07/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.64100	0.61500	0
06/07/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.35000	1.31300	0
06/07/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.95400	0.92200	0
06/07/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.44500	0.42600	0
06/07/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	1.03000	0.99700	0
06/07/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.77400	0.74500	0
06/07/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.67400	0.64600	0
06/07/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.74000	0.71200	0
06/07/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.70700	0.67900	0
06/07/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.33230	11.37840	0
06/07/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.46200	0.47600	0
06/07/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.47700	0.49100	0
06/07/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.44800	0.46200	0
06/07/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	1.01600	0.98400	0
06/07/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.94500	0.91300	0
06/07/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.98000	0.94800	0
06/07/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08450	0.08400	12,348
06/07/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00521	0.00487	0
06/07/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00098	0.00093	0
06/07/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01452	0.01403	0
06/07/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41550	11.41600	0
06/07/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00648	0.00693	0
06/07/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00071	0.00087	0
06/07/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08570	0.08520	0
06/07/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00760	0.00726	0
06/07/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01591	0.01544	0
06/07/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00309	0.00295	0
06/07/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00739	0.00775	0
06/07/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00021	0.00024	0
06/07/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00190	0.00206	0
06/07/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.75170	9.82410	58,692
06/07/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.25800	0.30700	0
06/07/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.22900	0.27600	0
06/07/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.28800	0.34000	0
06/07/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.18100	0.21900	5,655
06/07/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.04400	0.05400	3,590
06/07/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.50700	0.56900	0
06/07/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.06300	0.07800	6,195
06/07/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.11500	0.13900	0
06/07/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.02400	0.03000	0
06/07/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.42800	0.48700	0
06/07/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.02700	0.03400	0
06/07/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.03100	0.03800	0
06/07/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.82900	0.76400	0
06/07/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.87500	0.81000	0
06/07/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.07600	0.06300	0
06/07/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.92200	0.85600	0
06/07/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.36300	0.31500	0
06/07/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.56100	0.50400	0
06/07/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.05500	0.04500	6,195
06/07/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.69200	0.63000	0
06/07/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.13600	0.11600	2,065
06/07/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22900	0.19500	0
06/07/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.17700	0.15200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.15600	0.13300	0
06/07/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.85790	9.92950	4,928
06/07/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.37100	0.41100	0
06/07/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.34700	0.38500	0
06/07/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.39700	0.43800	0
06/07/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.28700	0.31600	0
06/07/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.51100	0.55900	0
06/07/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.67900	0.73600	0
06/07/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.60800	0.66200	0
06/07/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.15000	0.13300	0
06/07/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.12100	0.10700	0
06/07/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.20300	0.18000	0
06/07/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.42900	0.38700	0
06/07/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28900	0.25900	0
06/07/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.33900	0.30600	0
06/07/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.31300	0.28200	0
06/07/2011	€ / R On 19 March 2012			Foreign Exchange Future	9.96620	10.03680	8,003
06/07/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.38400	0.41500	0
06/07/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.36600	0.39600	0
06/07/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.40200	0.43400	0
06/07/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.01600	1.07600	0
06/07/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.33400	0.36100	0
06/07/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.51800	0.56100	0
06/07/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.05600	1.12000	0
06/07/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.46800	0.50700	0
06/07/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.24300	0.26300	0
06/07/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.87700	0.82600	0
06/07/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.40200	0.37000	0
06/07/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.09000	0.08300	0
06/07/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.35200	0.32400	0
06/07/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.61800	0.57400	0
06/07/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.10000	0.08900	0
06/07/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.48600	0.44700	0
06/07/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.55000	0.50900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.51800	0.47800	0
06/07/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.23150	7.21170	25,666
06/07/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.59300	0.57500	0
06/07/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.54600	0.52900	0
06/07/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.64100	0.62300	0
06/07/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.05100	0.04700	0
06/07/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06100	0.05700	0
06/07/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.28400	0.27100	0
06/07/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.14500	0.13600	0
06/07/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04200	0.04000	0
06/07/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00700	0.00700	0
06/07/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.17600	0.16600	0
06/07/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01000	0.01000	0
06/07/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.50000	0.48300	0
06/07/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00900	0.00800	0
06/07/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.45400	0.43800	0
06/07/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.21000	0.19800	0
06/07/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00500	0.00500	0
06/07/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07300	0.06800	0
06/07/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.24200	0.25600	0
06/07/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.92400	0.94300	0
06/07/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.07900	0.08600	0
06/07/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.02300	0.02600	0
06/07/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.77800	0.79600	0
06/07/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.01900	0.02100	0
06/07/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.72900	0.74800	0
06/07/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.09500	0.10400	0
06/07/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.82600	0.84500	0
06/07/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.36100	0.37800	0
06/07/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.11400	0.12400	0
06/07/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.05300	0.05900	0
06/07/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.28000	0.29500	0
06/07/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.32000	0.33500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01000	0.01100	0
06/07/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01500	0.01700	0
06/07/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01200	0.01300	0
06/07/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.24960	7.22910	890
06/07/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.64100	0.62300	0
06/07/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.59900	0.58200	0
06/07/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.68400	0.66600	0
06/07/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13300	0.12700	0
06/07/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19100	0.18200	0
06/07/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.24100	0.25300	0
06/07/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.38300	0.39800	0
06/07/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03400	0.03700	0
06/07/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04900	0.05300	0
06/07/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04100	0.04400	0
06/07/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.27110	7.25000	4
06/07/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.27900	0.26600	0
06/07/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.25500	0.24600	0
06/07/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.30500	0.29100	0
06/07/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.21700	0.21000	0
06/07/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.45600	0.44200	0
06/07/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.12100	0.12100	0
06/07/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.20000	0.19400	0
06/07/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.42300	0.40900	0
06/07/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.08700	1.06700	0
06/07/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01600	0.01700	0
06/07/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.15200	0.15900	0
06/07/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.37900	0.39400	0
06/07/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.60000	0.62100	0
06/07/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.13500	0.14200	0
06/07/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.34600	0.36000	0
06/07/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.23400	0.24100	0
06/07/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.28400	0.29600	0
06/07/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.25800	0.26600	0
06/07/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.26650	8.25960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.38900	1.38900	0
06/07/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.36200	1.36100	0
06/07/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.42600	1.41700	0
06/07/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.41000	0.40700	0
06/07/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.44600	0.45100	0
06/07/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.42300	0.42900	0
06/07/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.05640	7.06170	0
06/07/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.06600	0.07100	0
06/07/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.05500	0.05900	0
06/07/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.08000	0.08500	0
06/07/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00800	0.00900	0
06/07/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00900	0.01000	0
06/07/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00600	0.00700	0
06/07/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02100	0.02300	0
06/07/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.47400	0.48100	0
06/07/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.22800	0.23500	0
06/07/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00400	0.00500	0
06/07/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.89800	0.89300	0
06/07/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.07200	0.07300	0
06/07/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01800	0.01900	0
06/07/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.51500	0.51100	0
06/07/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.80000	0.79500	0
06/07/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.70300	0.69800	0
06/07/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.75200	0.74700	0
06/07/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.22400	0.22300	0
06/07/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.29900	0.29700	0
06/07/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.26000	0.25900	0
06/07/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.13720	7.14140	0
06/07/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.18000	0.18300	0
06/07/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.16400	0.16700	0
06/07/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.19800	0.20100	0
06/07/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.08400	0.08600	0
06/07/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.43300	0.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.09200	0.09400	0
06/07/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.39700	0.40100	0
06/07/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.13500	0.13800	0
06/07/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.36300	0.36700	0
06/07/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12300	0.12500	0
06/07/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.43600	0.43400	0
06/07/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.12600	0.12600	0
06/07/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.39800	0.39700	0
06/07/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.11000	0.11000	0
06/07/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.55500	0.55300	0
06/07/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.09600	0.09600	0
06/07/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.59700	0.59500	0
06/07/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.26100	0.26000	0
06/07/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.32700	0.32600	0
06/07/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.29300	0.29200	0
06/07/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03730	0.03880	22,388
06/07/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10160	0.09530	21,898
06/07/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.14590	8.05230	960
06/07/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.54500	0.47100	0
06/07/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.50400	0.43300	0
06/07/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.58700	0.51000	0
06/07/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.12000	0.09700	0
06/07/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.02700	0.02200	0
06/07/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.03000	0.02400	0
06/07/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.42700	0.36100	0
06/07/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.03400	0.02700	0
06/07/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.04800	0.03900	0
06/07/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.04300	0.03500	0
06/07/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.02400	0.02000	0
06/07/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.01700	0.01400	0
06/07/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.39000	0.32700	0
06/07/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.09400	0.12500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	1.12100	1.21200	0
06/07/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.97800	1.06800	0
06/07/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.74700	0.83300	0
06/07/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.70200	0.78700	0
06/07/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.83800	0.92500	0
06/07/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.08100	0.10900	0
06/07/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.88400	0.97200	0
06/07/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.93100	1.02000	0
06/07/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.37400	0.44500	0
06/07/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.04100	0.05800	0
06/07/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.05800	0.08100	0
06/07/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.04900	0.06900	0
06/07/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.26480	8.16870	25
06/07/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.32000	0.28100	0
06/07/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.30100	0.26400	0
06/07/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.34200	0.29900	0
06/07/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.25000	0.22000	0
06/07/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.38900	0.33900	0
06/07/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.53000	0.46800	0
06/07/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.23500	0.20700	0
06/07/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.15400	0.13600	0
06/07/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.08700	0.07800	0
06/07/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.11500	0.10200	0
06/07/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.26600	0.23400	0
06/07/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.46900	0.41200	0
06/07/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.63000	0.56100	0
06/07/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.17300	0.15300	0
06/07/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.70200	0.62900	0
06/07/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.19600	0.17200	0
06/07/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.14500	0.12800	0
06/07/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.22100	0.19400	0
06/07/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.08300	0.07400	0
06/07/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.10900	0.09600	0
06/07/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.08700	0.11000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.70800	0.78400	0
06/07/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.11500	0.14200	0
06/07/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.20400	0.24300	0
06/07/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.45100	0.51500	0
06/07/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	1.00000	1.08300	0
06/07/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.22200	1.30900	0
06/07/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.78900	0.86700	0
06/07/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.52000	0.58800	0
06/07/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.16500	0.19900	0
06/07/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.27400	0.32000	0
06/07/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.48500	0.55100	0
06/07/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.32700	0.38000	0
06/07/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.38600	0.44500	0
06/07/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.35500	0.41200	0
06/07/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	1.04400	1.12700	0
06/07/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.26800	1.35500	0
06/07/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.55600	0.62500	0
06/07/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.83000	0.90900	0
06/07/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.63100	0.70300	0
06/07/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,848.43000	13,870.85000	0
06/07/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05630	1.05330	0
06/07/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01210	0.01180	0
06/07/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.02860	0.02760	0
06/07/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00500	0.00500	0
06/07/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09870	0.10170	0
06/07/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02230	0.02430	0
06/07/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05580	0.05850	0
06/07/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.07400	1.07100	0
06/07/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03230	0.03140	0
06/07/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.05320	0.05170	0
06/07/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.01990	0.01930	0
06/07/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09590	0.09830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02920	0.03070	0
06/07/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05830	0.06040	0
07/07/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.74890	6.82850	341,755
07/07/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00900	0.01200	0
07/07/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00900	0.01100	0
07/07/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01000	0.01300	3,000
07/07/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01400	0.01900	15,000
07/07/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.03300	0.04300	5,000
07/07/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.07700	0.09900	0
07/07/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.22000	0.00000	0
07/07/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	0.90100	0.98000	0
07/07/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.01800	0.02300	0
07/07/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.47900	0.55100	0
07/07/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.05000	1.12900	0
07/07/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.08700	0.11200	0
07/07/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.39500	0.46400	0
07/07/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01600	0.02100	0
07/07/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.00000	1.07900	0
07/07/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.04700	0.06100	0
07/07/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02400	0.03100	0
07/07/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	0.95000	1.03000	0
07/07/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00800	0.01000	0
07/07/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.14500	0.18300	980
07/07/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.11300	0.14400	6,000
07/07/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.02100	0.02800	200
07/07/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.19100	0.24100	0
07/07/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.03000	0.03900	10,000
07/07/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.25000	0.30800	6,060
07/07/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.06800	0.08800	6,060
07/07/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.04200	0.05500	8,880
07/07/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.05300	0.06900	6,000
07/07/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.28400	0.34400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.16500	0.21100	0
07/07/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.12800	0.16200	1,980
07/07/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.02700	0.03500	0
07/07/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.09900	0.12700	0
07/07/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01900	0.02500	0
07/07/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.06000	0.07800	0
07/07/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.46100	0.40000	0
07/07/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.92000	0.84700	0
07/07/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.30000	0.24900	0
07/07/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.77800	0.70700	0
07/07/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.16600	0.13300	1,980
07/07/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.22900	0.18400	0
07/07/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.08500	0.06600	8,880
07/07/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.50400	0.44100	0
07/07/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.59300	0.52700	0
07/07/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	3.05100	2.97200	0
07/07/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.41900	0.36000	0
07/07/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.87200	0.80000	0
07/07/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.14200	0.11300	5,980
07/07/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10100	0.08000	0
07/07/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.26400	0.21600	10,000
07/07/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.73100	0.66100	0
07/07/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.19600	0.15500	10,000
07/07/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.40900	1.33200	0
07/07/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
07/07/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.82500	0.75300	0
07/07/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.54800	0.48300	0
07/07/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	1.01700	0.94300	0
07/07/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.04600	0.03600	0
07/07/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.33800	0.28400	0
07/07/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.03000	0.02300	0
07/07/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.96900	0.89500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
07/07/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.12100	0.00000	200
07/07/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.37800	0.32100	0
07/07/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.68400	0.61500	2,800
07/07/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.26100	1.18500	0
07/07/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.06500	0.99100	0
07/07/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.36000	1.28300	0
07/07/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.31000	1.23400	0
07/07/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.84060	6.92180	42,528
07/07/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.12800	0.15000	0
07/07/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.12000	0.14000	0
07/07/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.13800	0.16100	0
07/07/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.31500	0.36500	6,425
07/07/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.05700	0.06700	2,962
07/07/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.14800	0.17200	5,000
07/07/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.73600	0.80900	0
07/07/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.21200	0.24600	2,962
07/07/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.10500	0.12300	500
07/07/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.50200	0.56500	0
07/07/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.00500	1.08400	0
07/07/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.53800	0.60300	0
07/07/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.65300	0.72300	0
07/07/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.05400	0.06300	0
07/07/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	0.91300	0.99000	0
07/07/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.11200	0.13100	0
07/07/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.34200	0.39500	0
07/07/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.28900	0.33600	0
07/07/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.06400	0.07500	0
07/07/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.08100	0.09500	0
07/07/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.26400	0.30900	0
07/07/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.61400	0.68200	0
07/07/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.57500	0.64200	0
07/07/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	0.86700	0.94300	0
07/07/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.07200	0.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.09200	0.10800	0
07/07/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.40200	0.45900	0
07/07/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.16100	0.13700	5,000
07/07/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.85100	0.78600	0
07/07/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	1.03100	0.96200	0
07/07/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.02600	0.02100	0
07/07/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.08400	0.07000	0
07/07/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.07300	0.06000	0
07/07/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.27300	0.23700	0
07/07/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.94000	0.87300	0
07/07/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	1.12300	1.05300	0
07/07/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.24800	0.21400	0
07/07/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.20100	0.17300	0
07/07/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.72100	0.65900	0
07/07/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.02200	0.01800	0
07/07/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.26300	1.19100	0
07/07/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.06200	0.05100	0
07/07/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.09700	0.08100	0
07/07/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01400	0.01200	0
07/07/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.11100	0.09300	0
07/07/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.55700	0.50000	0
07/07/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.04500	0.03700	5,000
07/07/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.76400	0.70100	0
07/07/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.37100	0.32400	0
07/07/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.21600	1.14500	0
07/07/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.59700	0.53900	0
07/07/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.22400	0.19300	0
07/07/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.67900	0.61800	0
07/07/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.63700	0.57800	0
07/07/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.93550	7.01890	13,521
07/07/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.30900	0.34700	0
07/07/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.29200	0.32800	0
07/07/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.32700	0.36800	0
07/07/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.32200	0.36100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.27200	0.30600	0
07/07/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.24400	0.27400	0
07/07/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.41400	0.46500	0
07/07/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.25700	0.29000	0
07/07/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.44100	0.49400	0
07/07/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.13300	0.15000	0
07/07/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.28700	0.32300	0
07/07/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.49900	0.55600	0
07/07/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.19700	0.22200	0
07/07/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.09800	0.11000	0
07/07/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.17800	0.20100	0
07/07/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.12100	0.13700	0
07/07/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.20800	0.23400	0
07/07/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.09000	0.10100	0
07/07/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.47000	0.52500	0
07/07/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.08700	0.09700	0
07/07/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.38900	0.43700	0
07/07/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.11600	0.13100	0
07/07/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.18100	1.11200	0
07/07/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.30400	0.26800	0
07/07/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.50200	1.42800	0
07/07/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.23500	0.20600	0
07/07/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.45500	1.38200	0
07/07/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.67300	0.61500	0
07/07/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.13600	1.06800	0
07/07/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.79300	0.73200	0
07/07/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.36300	1.29100	0
07/07/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.71200	0.65300	0
07/07/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.21400	0.18700	0
07/07/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.45200	0.40400	0
07/07/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	1.04800	0.98100	0
07/07/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.25600	0.22500	0
07/07/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.52200	0.47100	0
07/07/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.27900	0.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.55900	0.50500	0
07/07/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.48700	0.43700	0
07/07/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.38700	0.34200	1,000
07/07/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.37800	0.33500	0
07/07/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.44300	0.39500	0
07/07/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.41000	0.36400	0
07/07/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.03740	7.12290	2,000
07/07/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.34400	0.38000	0
07/07/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.32900	0.36300	0
07/07/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.36000	0.39700	0
07/07/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.52300	0.47400	0
07/07/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.59200	0.54000	0
07/07/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.55700	0.50700	0
07/07/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.14360	7.22910	0
07/07/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.46600	0.50700	0
07/07/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.44900	0.48800	0
07/07/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.48500	0.52900	13,000
07/07/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.43200	0.46900	11,000
07/07/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.49100	0.45000	0
07/07/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.58800	0.54000	0
07/07/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.55500	0.50900	0
07/07/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.52200	0.47800	0
07/07/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.24720	7.33190	0
07/07/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.40600	0.43800	0
07/07/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.33700	0.36300	300
07/07/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.39400	0.42400	0
07/07/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.42000	0.45200	0
07/07/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.82300	0.77000	0
07/07/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.09000	1.03100	0
07/07/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.89700	0.84200	0
07/07/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.85900	0.80600	0
07/07/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.20860	8.28450	0
07/07/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	0.96300	0.99600	0
07/07/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.13500	1.17400	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	0.94800	0.98000	0
07/07/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	0.97900	1.01200	0
07/07/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.22000	1.17800	0
07/07/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.92600	0.89000	0
07/07/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.28900	1.24600	0
07/07/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.25400	1.21200	0
07/07/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.00590	9.08180	0
07/07/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.33900	1.37300	0
07/07/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.32400	1.35700	0
07/07/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.35500	1.38900	0
07/07/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.49900	1.45700	0
07/07/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.56800	1.52500	0
07/07/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.53300	1.49100	0
07/07/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.74890	6.82850	321
07/07/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.06793	0.08800	0
07/07/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.06003	0.07795	0
07/07/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.07696	0.09942	0
07/07/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.37806	0.32092	0
07/07/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.46113	0.39945	0
07/07/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.41903	0.35950	0
07/07/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.84060	6.92180	20
07/07/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.21164	0.24576	0
07/07/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.19667	0.22868	0
07/07/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.22785	0.26418	0
07/07/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.33725	0.29238	0
07/07/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.40607	0.35688	0
07/07/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.37104	0.32396	0
07/07/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.77930	10.89960	47,963
07/07/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.05600	0.07700	0
07/07/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.05100	0.07000	0
07/07/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.06200	0.08500	0
07/07/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.04200	0.05800	8,945

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.01800	0.02500	0
07/07/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.15100	0.20000	3,455
07/07/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.40200	0.49600	0
07/07/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.16700	0.22000	0
07/07/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.10200	0.13800	1,200
07/07/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.20200	0.26700	0
07/07/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.12400	0.16600	630
07/07/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.11200	0.15100	0
07/07/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.02600	0.03600	0
07/07/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.03400	0.04800	0
07/07/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.03100	0.04400	0
07/07/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.09200	0.12500	0
07/07/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.24800	0.32500	0
07/07/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.03800	0.05300	0
07/07/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.02800	0.04000	0
07/07/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.30500	0.38900	0
07/07/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.17600	0.13900	0
07/07/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	1.09900	0.99000	0
07/07/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.95900	0.85300	0
07/07/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.21900	0.17500	0
07/07/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.56300	0.47500	0
07/07/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	1.05200	0.94400	0
07/07/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	1.00500	0.89800	0
07/07/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	1.14700	1.03600	0
07/07/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.48300	0.40100	0
07/07/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.27300	0.21700	630
07/07/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.44500	0.36600	0
07/07/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.33800	0.27000	1,200
07/07/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.52300	0.43800	0
07/07/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.12300	0.09600	5,490
07/07/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.33900	1.22500	200
07/07/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.37200	0.30000	0
07/07/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.91300	0.80800	100
07/07/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.73300	0.63500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.82200	0.72000	0
07/07/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.77700	0.67700	200
07/07/2011	£ / R On 19 December 2011			Foreign Exchange Future	10.91410	11.03740	9,988
07/07/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.18000	0.21500	0
07/07/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.17100	0.20400	0
07/07/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.19000	0.22700	0
07/07/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.62700	0.71800	0
07/07/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.50700	0.58800	0
07/07/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.10100	0.12200	0
07/07/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.26300	0.31100	0
07/07/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.13800	0.16600	0
07/07/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.16200	0.19400	0
07/07/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.99800	0.90700	0
07/07/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.12400	1.02900	0
07/07/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.64900	0.57400	0
07/07/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.38700	1.28500	250
07/07/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.29300	0.25100	0
07/07/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.21300	0.18100	0
07/07/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.87600	0.79000	0
07/07/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.95700	0.86700	0
07/07/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.91600	0.82800	0
07/07/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.05350	11.18020	2,819
07/07/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.38800	0.43700	0
07/07/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.37300	0.42000	0
07/07/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.40300	0.45400	0
07/07/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.35900	0.40400	0
07/07/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.27400	0.31000	0
07/07/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.55300	0.62500	0
07/07/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.29600	0.33400	0
07/07/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.20300	0.23000	0
07/07/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.41900	0.47100	0
07/07/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.60200	0.67800	0
07/07/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.51000	0.57500	0
07/07/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.31900	0.36000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.96600	0.88000	0
07/07/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.55700	0.49500	0
07/07/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.44900	0.39800	0
07/07/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.71600	0.64100	0
07/07/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.45000	1.35000	0
07/07/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	1.04300	0.95400	0
07/07/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.50000	0.44500	0
07/07/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	1.12100	1.03000	0
07/07/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.85600	0.77400	0
07/07/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.75000	0.67400	0
07/07/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.82000	0.74000	0
07/07/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.78500	0.70700	0
07/07/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.20160	11.33230	0
07/07/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.41800	0.46200	0
07/07/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.43100	0.47700	0
07/07/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.40500	0.44800	0
07/07/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	1.10300	1.01600	0
07/07/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	1.02900	0.94500	0
07/07/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	1.06600	0.98000	0
07/07/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08310	0.08450	12,348
07/07/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00413	0.00521	0
07/07/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00071	0.00098	0
07/07/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01313	0.01452	0
07/07/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41690	11.41550	0
07/07/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00003	0.00002	0
07/07/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00761	0.00648	0
07/07/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00103	0.00071	0
07/07/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08430	0.08570	0
07/07/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00658	0.00760	0
07/07/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00259	0.00309	0
07/07/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01456	0.01591	0
07/07/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00026	0.00021	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00829	0.00739	0
07/07/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00228	0.00190	0
07/07/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.67350	9.75170	59,579
07/07/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.20200	0.25800	0
07/07/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.17700	0.22900	0
07/07/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.23000	0.28800	0
07/07/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.13900	0.18100	5,655
07/07/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.03000	0.04400	3,590
07/07/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.43700	0.50700	0
07/07/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.04400	0.06300	6,195
07/07/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.08400	0.11500	0
07/07/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.01600	0.02400	0
07/07/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.36100	0.42800	0
07/07/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.01800	0.02700	0
07/07/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.02000	0.03100	0
07/07/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.89700	0.82900	0
07/07/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.94500	0.87500	0
07/07/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.08800	0.07600	0
07/07/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.99300	0.92200	0
07/07/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.41100	0.36300	0
07/07/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.62100	0.56100	0
07/07/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.06400	0.05500	6,195
07/07/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.75700	0.69200	0
07/07/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.15700	0.13600	2,065
07/07/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.26600	0.22900	0
07/07/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.20400	0.17700	0
07/07/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.17900	0.15600	0
07/07/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.77710	9.85790	4,928
07/07/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.31500	0.37100	0
07/07/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.29600	0.34700	0
07/07/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.33900	0.39700	0
07/07/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.24400	0.28700	0
07/07/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.44600	0.51100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.60900	0.67900	0
07/07/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.54000	0.60800	0
07/07/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.16300	0.15000	0
07/07/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.13200	0.12100	0
07/07/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.21900	0.20300	0
07/07/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.46700	0.42900	0
07/07/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.31200	0.28900	0
07/07/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.36900	0.33900	0
07/07/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.33800	0.31300	0
07/07/2011	€ / R On 19 March 2012			Foreign Exchange Future	9.88230	9.96620	8,003
07/07/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.34600	0.38400	0
07/07/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.33000	0.36600	0
07/07/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.36300	0.40200	0
07/07/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.94600	1.01600	0
07/07/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.30100	0.33400	0
07/07/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.46600	0.51800	0
07/07/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.98500	1.05600	0
07/07/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.21800	0.24300	0
07/07/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.41800	0.46800	0
07/07/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.43600	0.40200	0
07/07/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.93600	0.87700	0
07/07/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.10300	0.09000	0
07/07/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.38400	0.35200	0
07/07/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.66900	0.61800	0
07/07/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.11400	0.10000	0
07/07/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.53100	0.48600	0
07/07/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.59800	0.55000	0
07/07/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.56400	0.51800	0
07/07/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.20620	7.23150	25,666
07/07/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.56900	0.59300	0
07/07/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.52200	0.54600	0
07/07/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.61600	0.64100	0
07/07/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.04500	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.05400	0.06100	0
07/07/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.26400	0.28400	0
07/07/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.13100	0.14500	0
07/07/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.03700	0.04200	0
07/07/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.16000	0.17600	0
07/07/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00900	0.01000	0
07/07/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.47600	0.50000	0
07/07/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00700	0.00900	0
07/07/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.43100	0.45400	0
07/07/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.19200	0.21000	0
07/07/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00400	0.00500	0
07/07/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.06400	0.07300	0
07/07/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00600	0.00700	0
07/07/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.85000	0.82600	0
07/07/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.25800	0.24200	0
07/07/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.94800	0.92400	0
07/07/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.08600	0.07900	0
07/07/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.02500	0.02300	0
07/07/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.80100	0.77800	0
07/07/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.02000	0.01900	0
07/07/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.75300	0.72900	0
07/07/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.10400	0.09500	0
07/07/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.38100	0.36100	0
07/07/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.12500	0.11400	0
07/07/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.05800	0.05300	0
07/07/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.29800	0.28000	0
07/07/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.33900	0.32000	0
07/07/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01000	0.01000	0
07/07/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01600	0.01500	0
07/07/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01300	0.01200	0
07/07/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.22220	7.24960	890
07/07/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.61700	0.64100	0
07/07/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.57500	0.59900	0
07/07/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.65900	0.68400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12300	0.13300	0
07/07/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17800	0.19100	0
07/07/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.25600	0.24100	0
07/07/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.40100	0.38300	0
07/07/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03700	0.03400	0
07/07/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05300	0.04900	0
07/07/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04500	0.04100	0
07/07/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.24140	7.27110	4
07/07/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.26100	0.27900	0
07/07/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.24100	0.25500	0
07/07/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.28700	0.30500	0
07/07/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.20400	0.21700	0
07/07/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.43500	0.45600	0
07/07/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.11300	0.12100	0
07/07/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.18800	0.20000	0
07/07/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.05800	1.08700	0
07/07/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.40300	0.42300	0
07/07/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.16200	0.15200	0
07/07/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01700	0.01600	0
07/07/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.39700	0.37900	0
07/07/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.62200	0.60000	0
07/07/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.14400	0.13500	0
07/07/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.36300	0.34600	0
07/07/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.24600	0.23400	0
07/07/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.30000	0.28400	0
07/07/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.27000	0.25800	0
07/07/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.26370	8.26650	0
07/07/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.38600	1.38900	0
07/07/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.35900	1.36200	0
07/07/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.42300	1.42600	0
07/07/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.40900	0.41000	0
07/07/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.44500	0.44600	0
07/07/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.42200	0.42300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.03850	7.05640	0
07/07/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.06000	0.06600	0
07/07/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.05000	0.05500	0
07/07/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.07300	0.08000	0
07/07/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00700	0.00800	0
07/07/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00800	0.00900	0
07/07/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00600	0.00600	0
07/07/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01800	0.02100	0
07/07/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.45800	0.47400	0
07/07/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.21600	0.22800	0
07/07/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00400	0.00400	0
07/07/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.91600	0.89800	0
07/07/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.07800	0.07200	0
07/07/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.01800	0
07/07/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.53000	0.51500	0
07/07/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.81800	0.80000	0
07/07/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.72000	0.70300	0
07/07/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.76900	0.75200	0
07/07/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.23500	0.22400	0
07/07/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.31200	0.29900	0
07/07/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.27200	0.26000	0
07/07/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.11800	7.13720	0
07/07/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.17100	0.18000	0
07/07/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.15500	0.16400	0
07/07/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.18800	0.19800	0
07/07/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.07900	0.08400	0
07/07/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.41600	0.43300	0
07/07/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08700	0.09200	0
07/07/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.38000	0.39700	0
07/07/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.12800	0.13500	0
07/07/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.11600	0.12300	0
07/07/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.34600	0.36300	0
07/07/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.12800	0.12600	0
07/07/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.44800	0.43600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.41000	0.39800	0
07/07/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.11200	0.11000	0
07/07/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.56900	0.55500	0
07/07/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.09800	0.09600	0
07/07/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.61100	0.59700	0
07/07/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.27000	0.26100	0
07/07/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.33700	0.32700	0
07/07/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.30300	0.29300	0
07/07/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.04330	0.03730	22,388
07/07/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.08000	0.10160	21,898
07/07/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.00120	8.14590	960
07/07/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.42700	0.54500	0
07/07/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.39000	0.50400	0
07/07/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.46600	0.58700	0
07/07/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.08200	0.12000	0
07/07/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.01800	0.02700	0
07/07/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.02000	0.03000	0
07/07/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.32100	0.42700	0
07/07/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.02200	0.03400	0
07/07/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.03200	0.04800	0
07/07/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.02800	0.04300	0
07/07/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.01600	0.02400	0
07/07/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.01100	0.01700	0
07/07/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.28900	0.39000	0
07/07/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.13800	0.09400	0
07/07/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	1.26000	1.12100	0
07/07/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	1.11500	0.97800	0
07/07/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.87700	0.74700	0
07/07/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.83100	0.70200	0
07/07/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.97100	0.83800	0
07/07/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.12000	0.08100	0
07/07/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	1.01900	0.88400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	1.06700	0.93100	0
07/07/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.48100	0.37400	0
07/07/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06500	0.04100	0
07/07/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.08900	0.05800	0
07/07/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.07600	0.04900	0
07/07/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.11720	8.26480	25
07/07/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.26000	0.32000	0
07/07/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.24400	0.30100	0
07/07/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.27700	0.34200	0
07/07/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.20300	0.25000	0
07/07/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.31400	0.38900	0
07/07/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.43500	0.53000	0
07/07/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.19000	0.23500	0
07/07/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.12500	0.15400	0
07/07/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.07100	0.08700	0
07/07/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.09300	0.11500	0
07/07/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.21600	0.26600	0
07/07/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.38200	0.46900	0
07/07/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.52400	0.63000	0
07/07/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.14000	0.17300	0
07/07/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.59000	0.70200	0
07/07/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.15800	0.19600	0
07/07/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.11800	0.14500	0
07/07/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.17900	0.22100	0
07/07/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.08800	0.10900	0
07/07/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.06800	0.08300	0
07/07/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.40100	1.26800	0
07/07/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	1.17100	1.04400	0
07/07/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.66200	0.55600	0
07/07/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.95100	0.83000	0
07/07/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.74100	0.63100	0
07/07/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.12300	0.08700	0
07/07/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.82300	0.70800	0
07/07/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.15700	0.11500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.26500	0.20400	0
07/07/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.54900	0.45100	0
07/07/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	1.12600	1.00000	0
07/07/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.35400	1.22200	0
07/07/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.90800	0.78900	0
07/07/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.62300	0.52000	0
07/07/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.21800	0.16500	0
07/07/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.34700	0.27400	0
07/07/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.58600	0.48500	0
07/07/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.41000	0.32700	0
07/07/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.47700	0.38600	0
07/07/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.44300	0.35500	0
07/07/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,701.00000	13,848.43000	0
07/07/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.04410	1.05630	0
07/07/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.00930	0.01210	0
07/07/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.02250	0.02860	0
07/07/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00370	0.00500	0
07/07/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10960	0.09870	0
07/07/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02840	0.02230	0
07/07/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06520	0.05580	0
07/07/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.06150	1.07400	0
07/07/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.02750	0.03230	0
07/07/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.01680	0.01990	0
07/07/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.04590	0.05320	0
07/07/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.03440	0.02920	0
07/07/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.10530	0.09590	0
07/07/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.06600	0.05830	0
08/07/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.78340	6.74890	335,377
08/07/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01000	0.00900	0
08/07/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00900	0.00900	0
08/07/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01000	0.01000	3,000
08/07/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01500	0.01400	15,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.03600	0.03300	5,000
08/07/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.15800	0.14500	980
08/07/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.12300	0.11300	6,000
08/07/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.03200	0.03000	10,000
08/07/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.02300	0.02100	200
08/07/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.21200	0.19100	0
08/07/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.27400	0.25000	6,060
08/07/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.07400	0.06800	6,060
08/07/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.24200	0.22000	0
08/07/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.08400	1.05000	0
08/07/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.08400	0.07700	0
08/07/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00800	0.00800	0
08/07/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	0.93500	0.90100	0
08/07/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.01800	0.01800	0
08/07/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.50900	0.47900	0
08/07/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/07/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.04500	0.04200	8,880
08/07/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.30900	0.28400	0
08/07/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.18400	0.16500	0
08/07/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.05800	0.05300	6,000
08/07/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.14000	0.12800	1,980
08/07/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.02800	0.02700	0
08/07/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.10800	0.09900	0
08/07/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.02100	0.01900	0
08/07/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.06500	0.06000	0
08/07/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.09500	0.08700	0
08/07/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.42400	0.39500	0
08/07/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01700	0.01600	0
08/07/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.03400	1.00000	0
08/07/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.05100	0.04700	0
08/07/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02500	0.02400	0
08/07/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	0.98500	0.95000	0
08/07/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00200	0.00100	0
08/07/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.79200	0.82500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.51800	0.54800	0
08/07/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/07/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.98400	1.01700	0
08/07/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.04100	0.04600	0
08/07/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.31200	0.33800	0
08/07/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.43200	0.46100	0
08/07/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.88800	0.92000	0
08/07/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.27500	0.30000	0
08/07/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.74500	0.77800	0
08/07/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.07600	0.08500	8,880
08/07/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.15100	0.16600	1,980
08/07/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.20700	0.22900	0
08/07/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.47500	0.50400	0
08/07/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.56200	0.59300	0
08/07/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.02600	0.03000	0
08/07/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.93500	0.96900	0
08/07/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00200	0.00200	0
08/07/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.37500	1.40900	0
08/07/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.35100	0.37800	0
08/07/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
08/07/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.10900	0.12100	200
08/07/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	3.01700	3.05100	0
08/07/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.39100	0.41900	0
08/07/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12900	0.14200	5,980
08/07/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.09100	0.10100	0
08/07/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.84000	0.87200	0
08/07/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.24000	0.26400	10,000
08/07/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.69900	0.73100	0
08/07/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17500	0.19600	10,000
08/07/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.65300	0.68400	2,800
08/07/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.22700	1.26100	0
08/07/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.03200	1.06500	0
08/07/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.32600	1.36000	0
08/07/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.27700	1.31000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.87520	6.84060	42,606
08/07/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.13500	0.12800	0
08/07/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.12600	0.12000	0
08/07/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.14500	0.13800	0
08/07/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.33500	0.31500	6,425
08/07/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.06000	0.05700	2,962
08/07/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.22300	0.21200	2,962
08/07/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.15600	0.14800	5,000
08/07/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.76600	0.73600	0
08/07/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.11000	0.10500	500
08/07/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.52700	0.50200	0
08/07/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.56400	0.53800	0
08/07/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.68200	0.65300	0
08/07/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.05700	0.05400	0
08/07/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	0.94400	0.91300	0
08/07/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.11800	0.11200	0
08/07/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.36300	0.34200	0
08/07/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.30800	0.28900	0
08/07/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.42500	0.40200	0
08/07/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.03900	1.00500	0
08/07/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.06700	0.06400	0
08/07/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.08500	0.08100	0
08/07/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.28300	0.26400	0
08/07/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.64100	0.61400	0
08/07/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.60200	0.57500	0
08/07/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	0.89900	0.86700	0
08/07/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.07500	0.07200	0
08/07/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.09700	0.09200	0
08/07/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.82200	0.85100	0
08/07/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	1.00000	1.03100	0
08/07/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.02400	0.02600	0
08/07/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.07700	0.08400	0
08/07/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.06600	0.07300	0
08/07/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.25800	0.27300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.91000	0.94000	0
08/07/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	1.09200	1.12300	0
08/07/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01400	0.01400	0
08/07/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.15000	0.16100	5,000
08/07/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.23300	0.24800	0
08/07/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.18800	0.20100	0
08/07/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.69300	0.72100	0
08/07/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01900	0.02200	0
08/07/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.23200	1.26300	0
08/07/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05700	0.06200	0
08/07/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.08900	0.09700	0
08/07/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.10200	0.11100	0
08/07/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.04100	0.04500	5,000
08/07/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.73500	0.76400	0
08/07/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.53100	0.55700	0
08/07/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.34800	0.37100	0
08/07/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.18500	1.21600	0
08/07/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.57000	0.59700	0
08/07/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.21000	0.22400	0
08/07/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.65100	0.67900	0
08/07/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.61000	0.63700	0
08/07/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.97100	6.93550	13,521
08/07/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.32100	0.30900	0
08/07/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.10100	0.09800	0
08/07/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.13700	0.13300	0
08/07/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.12000	0.11600	0
08/07/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.29900	0.28700	0
08/07/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.52100	0.49900	0
08/07/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.20400	0.19700	0
08/07/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.30300	0.29200	0
08/07/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.34100	0.32700	0
08/07/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.33400	0.32200	0
08/07/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.28300	0.27200	0
08/07/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.25300	0.24400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.43400	0.41400	0
08/07/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.26700	0.25700	0
08/07/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.46200	0.44100	0
08/07/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.18400	0.17800	0
08/07/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.12500	0.12100	0
08/07/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.21500	0.20800	0
08/07/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.09300	0.09000	0
08/07/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.49100	0.47000	0
08/07/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.08900	0.08700	0
08/07/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.40700	0.38900	0
08/07/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.28600	0.30400	0
08/07/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.46800	1.50200	0
08/07/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.22000	0.23500	0
08/07/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.42200	1.45500	0
08/07/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.64400	0.67300	0
08/07/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.10400	1.13600	0
08/07/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.76300	0.79300	0
08/07/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.24100	0.25600	0
08/07/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.49600	0.52200	0
08/07/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.26300	0.27900	0
08/07/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.53200	0.55900	0
08/07/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.46200	0.48700	0
08/07/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.36300	0.38700	1,000
08/07/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35600	0.37800	0
08/07/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.41800	0.44300	0
08/07/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.68300	0.71200	0
08/07/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.20000	0.21400	0
08/07/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.42800	0.45200	0
08/07/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.14900	1.18100	0
08/07/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	1.01600	1.04800	0
08/07/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.33000	1.36300	0
08/07/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.38600	0.41000	0
08/07/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.07320	7.03740	2,000
08/07/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.35700	0.34400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.34100	0.32900	0
08/07/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.37300	0.36000	0
08/07/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.50000	0.52300	0
08/07/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.56800	0.59200	0
08/07/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.53400	0.55700	0
08/07/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.17940	7.14360	0
08/07/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.48200	0.46600	0
08/07/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.46300	0.44900	0
08/07/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.50300	0.48500	13,000
08/07/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.44600	0.43200	11,000
08/07/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.47400	0.49100	0
08/07/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.56700	0.58800	0
08/07/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.53400	0.55500	0
08/07/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.50300	0.52200	0
08/07/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.28280	7.24720	0
08/07/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.41800	0.40600	0
08/07/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.40500	0.39400	0
08/07/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.43200	0.42000	0
08/07/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.34600	0.33700	300
08/07/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.79900	0.82300	0
08/07/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.06300	1.09000	0
08/07/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.87200	0.89700	0
08/07/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.83500	0.85900	0
08/07/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.24410	8.20860	0
08/07/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	0.97700	0.96300	0
08/07/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	0.96200	0.94800	0
08/07/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	0.99300	0.97900	0
08/07/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.15200	1.13500	200
08/07/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.19900	1.22000	0
08/07/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.90800	0.92600	0
08/07/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.26800	1.28900	0
08/07/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.23300	1.25400	0
08/07/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.04140	9.00590	0
08/07/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.35300	1.33900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.36900	1.35500	0
08/07/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.33800	1.32400	0
08/07/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54700	1.56800	0
08/07/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47800	1.49900	0
08/07/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.51200	1.53300	0
08/07/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.78340	6.74890	341
08/07/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.07388	0.06793	0
08/07/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.06518	0.06003	0
08/07/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.08382	0.07696	0
08/07/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.35042	0.37806	0
08/07/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.43178	0.46113	0
08/07/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.39048	0.41903	0
08/07/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.87520	6.84060	20
08/07/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.22347	0.21164	0
08/07/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.20763	0.19667	0
08/07/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.24060	0.22785	0
08/07/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.31540	0.33725	0
08/07/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.38243	0.40607	0
08/07/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.34827	0.37104	0
08/07/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.87830	10.77930	48,514
08/07/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.07000	0.05600	0
08/07/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.06400	0.05100	0
08/07/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.07800	0.06200	0
08/07/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.05200	0.04200	8,945
08/07/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.02200	0.01800	0
08/07/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.18600	0.15100	3,455
08/07/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.47500	0.40200	0
08/07/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.12700	0.10200	1,200
08/07/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.25100	0.20200	0
08/07/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.20500	0.16700	0
08/07/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.15400	0.12400	630
08/07/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.14000	0.11200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.03200	0.02600	0
08/07/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.04300	0.03400	0
08/07/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.03900	0.03100	0
08/07/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.11500	0.09200	0
08/07/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.30700	0.24800	0
08/07/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.04800	0.03800	0
08/07/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.37000	0.30500	0
08/07/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.03600	0.02800	0
08/07/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	1.00800	1.09900	0
08/07/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.14200	0.17600	0
08/07/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.87000	0.95900	0
08/07/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.17900	0.21900	0
08/07/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.48700	0.56300	0
08/07/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.96100	1.05200	0
08/07/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.91500	1.00500	0
08/07/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	1.05400	1.14700	0
08/07/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.41200	0.48300	0
08/07/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.27700	0.33800	1,200
08/07/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.44900	0.52300	0
08/07/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.22300	0.27300	630
08/07/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.37600	0.44500	0
08/07/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.09700	0.12300	5,490
08/07/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.24400	1.33900	200
08/07/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.30800	0.37200	0
08/07/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.82400	0.91300	100
08/07/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.65000	0.73300	0
08/07/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.73600	0.82200	0
08/07/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.69200	0.77700	200
08/07/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.01390	10.91410	10,003
08/07/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.20400	0.18000	0
08/07/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.19300	0.17100	0
08/07/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.56800	0.50700	0
08/07/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.18300	0.16200	0
08/07/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.69600	0.62700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.21500	0.19000	0
08/07/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.11500	0.10100	0
08/07/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.29600	0.26300	0
08/07/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.15600	0.13800	0
08/07/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.04200	1.12400	0
08/07/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.58200	0.64900	0
08/07/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.30100	1.38700	250
08/07/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.80100	0.87600	0
08/07/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.18200	0.21300	0
08/07/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.91900	0.99800	0
08/07/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.25400	0.29300	0
08/07/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.87900	0.95700	0
08/07/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.84000	0.91600	0
08/07/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.15490	11.05350	2,827
08/07/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.42400	0.38800	0
08/07/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.40800	0.37300	0
08/07/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.44100	0.40300	0
08/07/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.39200	0.35900	0
08/07/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.30000	0.27400	0
08/07/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.60700	0.55300	0
08/07/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.32400	0.29600	0
08/07/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.22200	0.20300	0
08/07/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.45800	0.41900	0
08/07/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.65900	0.60200	0
08/07/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.55800	0.51000	0
08/07/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.35000	0.31900	0
08/07/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.89500	0.96600	0
08/07/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.50300	0.55700	0
08/07/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.40400	0.44900	0
08/07/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.65300	0.71600	0
08/07/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.36700	1.45000	0
08/07/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.96900	1.04300	0
08/07/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.45200	0.50000	0
08/07/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	1.04500	1.12100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.78700	0.85600	0
08/07/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.68600	0.75000	0
08/07/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.75300	0.82000	0
08/07/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.71900	0.78500	0
08/07/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.30380	11.20160	0
08/07/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.45000	0.41800	0
08/07/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.46400	0.43100	0
08/07/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.43600	0.40500	0
08/07/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	1.03200	1.10300	0
08/07/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.96000	1.02900	0
08/07/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.99600	1.06600	0
08/07/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08410	0.08310	12,348
08/07/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00487	0.00413	0
08/07/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00085	0.00071	0
08/07/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/07/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01413	0.01313	0
08/07/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
08/07/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41590	11.41690	0
08/07/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00675	0.00761	0
08/07/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00077	0.00103	0
08/07/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08530	0.08430	0
08/07/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00725	0.00658	0
08/07/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00286	0.00259	0
08/07/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01551	0.01456	0
08/07/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00021	0.00026	0
08/07/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00756	0.00829	0
08/07/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00195	0.00228	0
08/07/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.65490	9.67350	58,594
08/07/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.19400	0.20200	0
08/07/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.16900	0.17700	0
08/07/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.22000	0.23000	0
08/07/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.13300	0.13900	5,655

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.02900	0.03000	3,590
08/07/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.42200	0.43700	0
08/07/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.04200	0.04400	6,195
08/07/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.08000	0.08400	0
08/07/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.01500	0.01600	0
08/07/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.34700	0.36100	0
08/07/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.02000	0.02000	0
08/07/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.01700	0.01800	0
08/07/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.96200	0.94500	0
08/07/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.91500	0.89700	0
08/07/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.09200	0.08800	0
08/07/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	1.01000	0.99300	0
08/07/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.42500	0.41100	0
08/07/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.63700	0.62100	0
08/07/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.06700	0.06400	6,195
08/07/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.77400	0.75700	0
08/07/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.16500	0.15700	2,065
08/07/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.27800	0.26600	0
08/07/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.21400	0.20400	0
08/07/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.18900	0.17900	0
08/07/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.75890	9.77710	4,928
08/07/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.30600	0.31500	0
08/07/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.28700	0.29600	0
08/07/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.32900	0.33900	0
08/07/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.23700	0.24400	0
08/07/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.43400	0.44600	0
08/07/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.52600	0.54000	0
08/07/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.59400	0.60900	0
08/07/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.13500	0.13200	0
08/07/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.16700	0.16300	0
08/07/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.22500	0.21900	0
08/07/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.47800	0.46700	0
08/07/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.32000	0.31200	0
08/07/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.37800	0.36900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.34700	0.33800	0
08/07/2011	€ / R On 19 March 2012			Foreign Exchange Future	9.86640	9.88230	8,003
08/07/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.34300	0.34600	0
08/07/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.32700	0.33000	0
08/07/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.35900	0.36300	0
08/07/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.93300	0.94600	0
08/07/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.29800	0.30100	0
08/07/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.46100	0.46600	0
08/07/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.97200	0.98500	0
08/07/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.21700	0.21800	0
08/07/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.41400	0.41800	0
08/07/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.44800	0.43600	0
08/07/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.95100	0.93600	0
08/07/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.10600	0.10300	0
08/07/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.39500	0.38400	0
08/07/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.68200	0.66900	0
08/07/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.11700	0.11400	0
08/07/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.54300	0.53100	0
08/07/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.61100	0.59800	0
08/07/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.57700	0.56400	0
08/07/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.21100	7.20620	25,654
08/07/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.57300	0.56900	0
08/07/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.52600	0.52200	0
08/07/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.62100	0.61600	0
08/07/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.04500	0.04500	0
08/07/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.05400	0.05400	0
08/07/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.26700	0.26400	0
08/07/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.13200	0.13100	0
08/07/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.03700	0.03700	0
08/07/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.16200	0.16000	0
08/07/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.06500	0.06400	0
08/07/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00900	0.00900	0
08/07/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.48000	0.47600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00700	0.00700	0
08/07/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.43500	0.43100	0
08/07/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.19500	0.19200	0
08/07/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00400	0.00400	0
08/07/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00600	0.00600	0
08/07/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.84500	0.85000	0
08/07/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.94300	0.94800	0
08/07/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.08400	0.08600	0
08/07/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.02400	0.02500	0
08/07/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.79600	0.80100	0
08/07/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.01900	0.02000	0
08/07/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.74800	0.75300	0
08/07/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.25400	0.25800	0
08/07/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.10100	0.10400	0
08/07/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.37600	0.38100	0
08/07/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.12100	0.12500	0
08/07/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.05600	0.05800	0
08/07/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.29300	0.29800	0
08/07/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.33400	0.33900	0
08/07/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01000	0.01000	0
08/07/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01500	0.01600	0
08/07/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01200	0.01300	0
08/07/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.22780	7.22220	890
08/07/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.62100	0.61700	0
08/07/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17900	0.17800	0
08/07/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.58000	0.57500	0
08/07/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.66400	0.65900	0
08/07/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12500	0.12300	0
08/07/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.39700	0.40100	0
08/07/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03600	0.03700	0
08/07/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05200	0.05300	0
08/07/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.25100	0.25600	0
08/07/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04300	0.04500	0
08/07/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.24830	7.24140	4

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.26400	0.26100	0
08/07/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.24300	0.24100	0
08/07/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.28900	0.28700	0
08/07/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.20600	0.20400	0
08/07/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.43900	0.43500	0
08/07/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.11400	0.11300	0
08/07/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.18900	0.18800	0
08/07/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.06500	1.05800	0
08/07/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.40600	0.40300	0
08/07/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.15800	0.16200	0
08/07/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01700	0.01700	0
08/07/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.39100	0.39700	0
08/07/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.61600	0.62200	0
08/07/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.14100	0.14400	0
08/07/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.35800	0.36300	0
08/07/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.24100	0.24600	0
08/07/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.29500	0.30000	0
08/07/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.26600	0.27000	0
08/07/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.23910	8.26370	0
08/07/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.36800	1.38600	0
08/07/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.34100	1.35900	0
08/07/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.40500	1.42300	0
08/07/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.41600	0.40900	0
08/07/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.45200	0.44500	0
08/07/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.42900	0.42200	0
08/07/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.02300	7.03850	0
08/07/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.05400	0.06000	0
08/07/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.04400	0.05000	0
08/07/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06600	0.07300	0
08/07/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00600	0.00700	0
08/07/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00700	0.00800	0
08/07/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00500	0.00600	0
08/07/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01600	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.44200	0.45800	0
08/07/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00300	0.00400	0
08/07/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.20000	0.21600	0
08/07/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.07700	0.07800	0
08/07/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.93000	0.91600	0
08/07/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01900	0.02000	0
08/07/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.54300	0.53000	0
08/07/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.83200	0.81800	0
08/07/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.73400	0.72000	0
08/07/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.78300	0.76900	0
08/07/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.24300	0.23500	0
08/07/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.32100	0.31200	0
08/07/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.28100	0.27200	0
08/07/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.10240	7.11800	0
08/07/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.16200	0.17100	0
08/07/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.14600	0.15500	0
08/07/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.17800	0.18800	0
08/07/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.07300	0.07900	0
08/07/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.40200	0.41600	0
08/07/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08100	0.08700	0
08/07/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.36700	0.38000	0
08/07/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.12000	0.12800	0
08/07/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.10900	0.11600	0
08/07/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.33400	0.34600	0
08/07/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.13200	0.12800	0
08/07/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.45700	0.44800	0
08/07/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.41800	0.41000	0
08/07/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.11500	0.11200	0
08/07/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.57900	0.56900	0
08/07/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.10000	0.09800	0
08/07/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.62100	0.61100	0
08/07/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.27600	0.27000	0
08/07/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.34400	0.33700	0
08/07/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.31000	0.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.08850	0.04330	22,388
08/07/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.08950	0.08000	21,898
08/07/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.09850	8.00120	960
08/07/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.50400	0.42700	0
08/07/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.46400	0.39000	0
08/07/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.54500	0.46600	0
08/07/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.10300	0.08200	0
08/07/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.02200	0.01800	0
08/07/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.02500	0.02000	0
08/07/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.38900	0.32100	0
08/07/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.02800	0.02200	0
08/07/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.04000	0.03200	0
08/07/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.03500	0.02800	0
08/07/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.02000	0.01600	0
08/07/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.35300	0.28900	0
08/07/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.01400	0.01100	0
08/07/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	1.16600	1.26000	0
08/07/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.10500	0.13800	0
08/07/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	1.02200	1.11500	0
08/07/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.78700	0.87700	0
08/07/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.74200	0.83100	0
08/07/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.88000	0.97100	0
08/07/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.09100	0.12000	0
08/07/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.92700	1.01900	0
08/07/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.97400	1.06700	0
08/07/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.40500	0.48100	0
08/07/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.04700	0.06500	0
08/07/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.06600	0.08900	0
08/07/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.05600	0.07600	0
08/07/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.21490	8.11720	25
08/07/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.29500	0.26000	0
08/07/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.27700	0.24400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.31400	0.27700	0
08/07/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.23000	0.20300	0
08/07/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.35800	0.31400	0
08/07/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.49300	0.43500	0
08/07/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.21600	0.19000	0
08/07/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.14100	0.12500	0
08/07/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.08000	0.07100	0
08/07/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.10500	0.09300	0
08/07/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.24500	0.21600	0
08/07/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.43500	0.38200	0
08/07/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.59000	0.52400	0
08/07/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.15900	0.14000	0
08/07/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.66100	0.59000	0
08/07/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.18000	0.15800	0
08/07/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.13300	0.11800	0
08/07/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.20300	0.17900	0
08/07/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.09900	0.08800	0
08/07/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.07600	0.06800	0
08/07/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.31100	1.40100	0
08/07/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	1.08400	1.17100	0
08/07/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.58800	0.66200	0
08/07/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.86800	0.95100	0
08/07/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.66500	0.74100	0
08/07/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.09600	0.12300	0
08/07/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.74400	0.82300	0
08/07/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.12500	0.15700	0
08/07/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.22000	0.26500	0
08/07/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.48000	0.54900	0
08/07/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	1.04000	1.12600	0
08/07/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.26500	1.35400	0
08/07/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.82600	0.90800	0
08/07/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.55100	0.62300	0
08/07/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.17800	0.21800	0
08/07/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.29300	0.34700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.51500	0.58600	0
08/07/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.34900	0.41000	0
08/07/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.41200	0.47700	0
08/07/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.38000	0.44300	0
08/07/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,746.29000	13,701.00000	0
08/07/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.04950	1.04410	0
08/07/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01020	0.00930	0
08/07/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00400	0.00370	0
08/07/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.02470	0.02250	0
08/07/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02520	0.02840	0
08/07/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10450	0.10960	0
08/07/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06070	0.06520	0
08/07/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.06660	1.06150	0
08/07/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.02900	0.02750	0
08/07/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.01770	0.01680	0
08/07/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.04850	0.04590	0
08/07/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.03190	0.03440	0
08/07/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.10110	0.10530	0
08/07/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.06240	0.06600	0
11/07/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.90420	6.78340	331,192
11/07/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01400	0.01000	0
11/07/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.01300	0.00900	0
11/07/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01500	0.01000	3,000
11/07/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.02100	0.01500	15,000
11/07/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.05000	0.03600	5,000
11/07/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.22500	0.15800	980
11/07/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.16900	0.12300	6,000
11/07/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.03200	0.02300	200
11/07/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.29000	0.21200	0
11/07/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.04500	0.03200	10,000
11/07/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36300	0.27400	6,060
11/07/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.10300	0.07400	6,060

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
11/07/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.06400	0.04500	8,880
11/07/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.08100	0.05800	6,000
11/07/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.40200	0.30900	0
11/07/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.25600	0.18400	0
11/07/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.19600	0.14000	1,980
11/07/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.04000	0.02800	0
11/07/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.15000	0.10800	0
11/07/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.02900	0.02100	0
11/07/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.09100	0.06500	0
11/07/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.13200	0.09500	0
11/07/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.52900	0.42400	0
11/07/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.02400	0.01700	0
11/07/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.15500	1.03400	0
11/07/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.07200	0.05100	0
11/07/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.03600	0.02500	0
11/07/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.10500	0.98500	0
11/07/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.01200	0.00800	0
11/07/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.05500	0.93500	0
11/07/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.02600	0.01800	0
11/07/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.61900	0.50900	0
11/07/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.20500	1.08400	0
11/07/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.11700	0.08400	0
11/07/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.32500	0.24200	0
11/07/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.07100	0.10900	200
11/07/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.26300	0.35100	0
11/07/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
11/07/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.01500	0.02600	0
11/07/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.82200	0.93500	0
11/07/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
11/07/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.25800	1.37500	0
11/07/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
11/07/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.68200	0.79200	0
11/07/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.41800	0.51800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
11/07/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.87000	0.98400	0
11/07/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.02500	0.04100	0
11/07/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.22800	0.31200	0
11/07/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.33700	0.43200	0
11/07/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.77500	0.88800	0
11/07/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.19600	0.27500	0
11/07/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.63600	0.74500	0
11/07/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.10200	0.15100	1,980
11/07/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.14200	0.20700	0
11/07/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.04800	0.07600	8,880
11/07/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.37700	0.47500	0
11/07/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.46000	0.56200	0
11/07/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.89600	3.01700	0
11/07/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.29900	0.39100	0
11/07/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.72800	0.84000	0
11/07/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.08600	0.12900	5,980
11/07/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.05900	0.09100	0
11/07/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.16500	0.24000	10,000
11/07/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.59100	0.69900	0
11/07/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.12100	0.17500	10,000
11/07/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.54600	0.65300	2,800
11/07/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.11100	1.22700	0
11/07/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.91700	1.03200	0
11/07/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.20900	1.32600	0
11/07/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.16000	1.27700	0
11/07/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.99680	6.87520	42,616
11/07/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.16600	0.13500	0
11/07/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.15500	0.12600	0
11/07/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17800	0.14500	0
11/07/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.41100	0.33500	6,425
11/07/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.07300	0.06000	2,962
11/07/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.15800	1.03900	0
11/07/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.01300	0.89900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.09300	0.07500	0
11/07/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.11900	0.09700	0
11/07/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.51100	0.42500	0
11/07/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19100	0.15600	5,000
11/07/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.87600	0.76600	0
11/07/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.27400	0.22300	2,962
11/07/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13600	0.11000	500
11/07/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.62300	0.52700	0
11/07/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.66200	0.56400	0
11/07/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.78800	0.68200	0
11/07/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.06900	0.05700	0
11/07/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.06100	0.94400	0
11/07/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.14500	0.11800	0
11/07/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.44300	0.36300	0
11/07/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.38100	0.30800	0
11/07/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.08200	0.06700	0
11/07/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.10500	0.08500	0
11/07/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.35200	0.28300	0
11/07/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.74500	0.64100	0
11/07/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.70300	0.60200	0
11/07/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.05600	0.07700	0
11/07/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.04800	0.06600	0
11/07/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.20500	0.25800	0
11/07/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.80800	0.91000	0
11/07/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.98500	1.09200	0
11/07/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.18400	0.23300	0
11/07/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.14600	0.18800	0
11/07/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.59800	0.69300	0
11/07/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01400	0.01900	0
11/07/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.12200	1.23200	0
11/07/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.04100	0.05700	0
11/07/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.06500	0.08900	0
11/07/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.07600	0.10200	0
11/07/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.44400	0.53100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.02900	0.04100	5,000
11/07/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.63900	0.73500	0
11/07/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.11400	0.15000	5,000
11/07/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.72200	0.82200	0
11/07/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.89600	1.00000	0
11/07/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.01600	0.02400	0
11/07/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01100	0.01400	0
11/07/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.27700	0.34800	0
11/07/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.07600	1.18500	0
11/07/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.48100	0.57000	0
11/07/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.16400	0.21000	0
11/07/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.55800	0.65100	0
11/07/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.51900	0.61000	0
11/07/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.09260	6.97100	14,306
11/07/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.38200	0.32100	0
11/07/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.35800	0.30300	0
11/07/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.40700	0.34100	0
11/07/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.40000	0.33400	0
11/07/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.33300	0.28300	0
11/07/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.29800	0.25300	0
11/07/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.51000	0.43400	0
11/07/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.31500	0.26700	0
11/07/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.54100	0.46200	0
11/07/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.21700	0.18400	0
11/07/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.14700	0.12500	0
11/07/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.25400	0.21500	0
11/07/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.10800	0.09300	0
11/07/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.57200	0.49100	0
11/07/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.10400	0.08900	0
11/07/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.48100	0.40700	0
11/07/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.14000	0.12000	0
11/07/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.35100	0.29900	0
11/07/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.60500	0.52100	0
11/07/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.24100	0.20400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.11800	0.10100	0
11/07/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.16100	0.13700	0
11/07/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.91800	1.01600	0
11/07/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.22500	1.33000	0
11/07/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.59800	0.68300	0
11/07/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.16200	0.20000	0
11/07/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.35800	0.42800	0
11/07/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.04700	1.14900	0
11/07/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.23800	0.28600	0
11/07/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.36100	1.46800	0
11/07/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.17900	0.22000	0
11/07/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.31500	1.42200	0
11/07/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.56100	0.64400	0
11/07/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.00400	1.10400	0
11/07/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.67400	0.76300	0
11/07/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.19800	0.24100	0
11/07/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.42200	0.49600	0
11/07/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.21700	0.26300	0
11/07/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.45500	0.53200	0
11/07/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.39000	0.46200	0
11/07/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.30700	0.36300	1,000
11/07/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.30000	0.35600	0
11/07/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.35100	0.41800	0
11/07/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.32500	0.38600	0
11/07/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.19550	7.07320	2,000
11/07/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.41100	0.35700	0
11/07/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.39300	0.34100	0
11/07/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.42900	0.37300	0
11/07/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.43400	0.50000	0
11/07/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.49800	0.56800	0
11/07/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.46600	0.53400	0
11/07/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.30180	7.17940	0
11/07/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.54800	0.48200	0
11/07/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.52500	0.46300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.50400	0.44600	11,000
11/07/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.57100	0.50300	13,000
11/07/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.41900	0.47400	0
11/07/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.50200	0.56700	0
11/07/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.47300	0.53400	0
11/07/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.44600	0.50300	0
11/07/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.40490	7.28280	0
11/07/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.46700	0.41800	0
11/07/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.45300	0.40500	0
11/07/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.38700	0.34600	300
11/07/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.48200	0.43200	0
11/07/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.72700	0.79900	0
11/07/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.98200	1.06300	0
11/07/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.79800	0.87200	0
11/07/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.76200	0.83500	0
11/07/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.36500	8.24410	0
11/07/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.03800	0.97700	0
11/07/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.02200	0.96200	0
11/07/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.22000	1.15200	200
11/07/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.05500	0.99300	0
11/07/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.14000	1.19900	0
11/07/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.85500	0.90800	0
11/07/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.20700	1.26800	0
11/07/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.17300	1.23300	0
11/07/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.16230	9.04140	0
11/07/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.41700	1.35300	0
11/07/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.40000	1.33800	0
11/07/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.43300	1.36900	0
11/07/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.42100	1.47800	0
11/07/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.48800	1.54700	0
11/07/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.45500	1.51200	0
11/07/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.90420	6.78340	301
11/07/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.10327	0.07388	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.09132	0.06518	0
11/07/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.11685	0.08382	0
11/07/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.26265	0.35042	0
11/07/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.33712	0.43178	0
11/07/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.29907	0.39048	0
11/07/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.99680	6.87520	20
11/07/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.27367	0.22347	0
11/07/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.25460	0.20763	0
11/07/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.29830	0.24060	0
11/07/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.25150	0.31540	0
11/07/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.30780	0.38243	0
11/07/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.27687	0.34827	0
11/07/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.96400	10.87830	48,399
11/07/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.07500	0.07000	0
11/07/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.06700	0.06400	0
11/07/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.08300	0.07800	0
11/07/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.05500	0.05200	8,945
11/07/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.02200	0.02200	0
11/07/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.20700	0.18600	3,455
11/07/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.53500	0.47500	0
11/07/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.22900	0.20500	0
11/07/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.13900	0.12700	1,200
11/07/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.28600	0.25100	0
11/07/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.17000	0.15400	630
11/07/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.15400	0.14000	0
11/07/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.03300	0.03200	0
11/07/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.04500	0.04300	0
11/07/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.04000	0.03900	0
11/07/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.12500	0.11500	0
11/07/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.35000	0.30700	0
11/07/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.04900	0.04800	0
11/07/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.03600	0.03600	0
11/07/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.42000	0.37000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.10600	0.14200	0
11/07/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.92200	1.00800	0
11/07/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.78500	0.87000	0
11/07/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.13600	0.17900	0
11/07/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.41100	0.48700	0
11/07/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.87600	0.96100	0
11/07/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.83100	0.91500	0
11/07/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.96900	1.05400	0
11/07/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.34000	0.41200	0
11/07/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.17200	0.22300	630
11/07/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.30600	0.37600	0
11/07/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.21500	0.27700	1,200
11/07/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.37500	0.44900	0
11/07/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.07100	0.09700	5,490
11/07/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.15800	1.24400	200
11/07/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.24300	0.30800	0
11/07/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.74100	0.82400	100
11/07/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.56900	0.65000	0
11/07/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.65300	0.73600	0
11/07/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.61100	0.69200	200
11/07/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.10050	11.01390	10,029
11/07/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.21700	0.20400	0
11/07/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.20500	0.19300	0
11/07/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.22900	0.21500	0
11/07/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.12000	0.11500	0
11/07/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.31800	0.29600	0
11/07/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.16500	0.15600	0
11/07/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.19500	0.18300	0
11/07/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.75100	0.69600	0
11/07/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.61600	0.56800	0
11/07/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.21600	0.25400	0
11/07/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.15100	0.18200	0
11/07/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.84500	0.91900	0
11/07/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.96500	1.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.51800	0.58200	0
11/07/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.22000	1.30100	250
11/07/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.72900	0.80100	0
11/07/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.80500	0.87900	0
11/07/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.76700	0.84000	0
11/07/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.24160	11.15490	2,827
11/07/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.45200	0.42400	0
11/07/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.43400	0.40800	0
11/07/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.47000	0.44100	0
11/07/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.41800	0.39200	0
11/07/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.31900	0.30000	0
11/07/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.65100	0.60700	0
11/07/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.34400	0.32400	0
11/07/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.23500	0.22200	0
11/07/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.48800	0.45800	0
11/07/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.70600	0.65900	0
11/07/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.60000	0.55800	0
11/07/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.37200	0.35000	0
11/07/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.83000	0.89500	0
11/07/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.45800	0.50300	0
11/07/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.36400	0.40400	0
11/07/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.59600	0.65300	0
11/07/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.29300	1.36700	0
11/07/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.90200	0.96900	0
11/07/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.40900	0.45200	0
11/07/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.97700	1.04500	0
11/07/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.72600	0.78700	0
11/07/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.62800	0.68600	0
11/07/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.69200	0.75300	0
11/07/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.66000	0.71900	0
11/07/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.39160	11.30380	0
11/07/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.47300	0.45000	0
11/07/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.45900	0.43600	0
11/07/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.48800	0.46400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.89600	0.96000	0
11/07/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.96700	1.03200	0
11/07/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.93100	0.99600	0
11/07/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08590	0.08410	12,348
11/07/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00634	0.00487	0
11/07/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00123	0.00085	0
11/07/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01592	0.01413	0
11/07/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
11/07/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41410	11.41590	0
11/07/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00003	0
11/07/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00533	0.00675	0
11/07/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00044	0.00077	0
11/07/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08720	0.08530	0
11/07/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00869	0.00725	0
11/07/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00358	0.00286	0
11/07/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01735	0.01551	0
11/07/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00015	0.00021	0
11/07/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00638	0.00756	0
11/07/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00149	0.00195	0
11/07/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.64510	9.65490	58,516
11/07/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.17800	0.19400	0
11/07/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.15700	0.16900	0
11/07/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.20500	0.22000	0
11/07/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.12200	0.13300	5,655
11/07/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.02400	0.02900	3,590
11/07/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.41000	0.42200	0
11/07/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.03600	0.04200	6,195
11/07/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.07200	0.08000	0
11/07/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.01200	0.01500	0
11/07/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.33400	0.34700	0
11/07/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.01400	0.01700	0
11/07/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.01600	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.92100	0.91500	0
11/07/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.96900	0.96200	0
11/07/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.08900	0.09200	0
11/07/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	1.01700	1.01000	0
11/07/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.42700	0.42500	0
11/07/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.64100	0.63700	0
11/07/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.06500	0.06700	6,195
11/07/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.77900	0.77400	0
11/07/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.16000	0.16500	2,065
11/07/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.27700	0.27800	0
11/07/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.21200	0.21400	0
11/07/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.18300	0.18900	0
11/07/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.75030	9.75890	4,928
11/07/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.29700	0.30600	0
11/07/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.27800	0.28700	0
11/07/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.31700	0.32900	0
11/07/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.22900	0.23700	0
11/07/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.42300	0.43400	0
11/07/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.58400	0.59400	0
11/07/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.51600	0.52600	0
11/07/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.16600	0.16700	0
11/07/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.13400	0.13500	0
11/07/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.22300	0.22500	0
11/07/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.47900	0.47800	0
11/07/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.31700	0.32000	0
11/07/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.37800	0.37800	0
11/07/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.34700	0.34700	0
11/07/2011	€ / R On 19 March 2012			Foreign Exchange Future	9.86110	9.86640	8,503
11/07/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.33400	0.34300	0
11/07/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.31800	0.32700	0
11/07/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.35000	0.35900	0
11/07/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.92700	0.93300	0
11/07/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.29000	0.29800	0
11/07/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.44900	0.46100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.96600	0.97200	0
11/07/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.20900	0.21700	0
11/07/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.40500	0.41400	0
11/07/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.44400	0.44800	0
11/07/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.94800	0.95100	0
11/07/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.10500	0.10600	0
11/07/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.38800	0.39500	0
11/07/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.67900	0.68200	0
11/07/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.11600	0.11700	0
11/07/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.53900	0.54300	0
11/07/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.60700	0.61100	0
11/07/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.57300	0.57700	0
11/07/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.28000	7.21100	25,654
11/07/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.63900	0.57300	0
11/07/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.59100	0.52600	0
11/07/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.68700	0.62100	0
11/07/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.05600	0.04500	0
11/07/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06800	0.05400	0
11/07/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.32300	0.26700	0
11/07/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.17500	0.13200	0
11/07/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04700	0.03700	0
11/07/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.20900	0.16200	0
11/07/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01000	0.00900	0
11/07/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.54400	0.48000	0
11/07/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00900	0.00700	0
11/07/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.49800	0.43500	0
11/07/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.24500	0.19500	0
11/07/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00500	0.00400	0
11/07/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.08200	0.06500	0
11/07/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00700	0.00600	0
11/07/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.77700	0.84500	0
11/07/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.20200	0.25400	0
11/07/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.87500	0.94300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.06500	0.08400	0
11/07/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.01800	0.02400	0
11/07/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.72900	0.79600	0
11/07/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.01400	0.01900	0
11/07/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.68000	0.74800	0
11/07/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.07900	0.10100	0
11/07/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.31700	0.37600	0
11/07/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.09500	0.12100	0
11/07/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.04300	0.05600	0
11/07/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.23800	0.29300	0
11/07/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.27600	0.33400	0
11/07/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00700	0.01000	0
11/07/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01100	0.01500	0
11/07/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00900	0.01200	0
11/07/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.29770	7.22780	890
11/07/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.68100	0.62100	0
11/07/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.63800	0.58000	0
11/07/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.72500	0.66400	0
11/07/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14800	0.12500	0
11/07/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.21200	0.17900	0
11/07/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.21400	0.25100	0
11/07/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.35000	0.39700	0
11/07/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02700	0.03600	0
11/07/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04000	0.05200	0
11/07/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.03300	0.04300	0
11/07/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.31820	7.24830	4
11/07/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.29600	0.26400	0
11/07/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.27000	0.24300	0
11/07/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.32400	0.28900	0
11/07/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.22900	0.20600	0
11/07/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.48700	0.43900	0
11/07/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.12700	0.11400	0
11/07/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.21000	0.18900	0
11/07/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.13300	1.06500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.45100	0.40600	0
11/07/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.13300	0.15800	0
11/07/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01500	0.01700	0
11/07/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.34200	0.39100	0
11/07/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.55900	0.61600	0
11/07/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.11900	0.14100	0
11/07/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.31100	0.35800	0
11/07/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.20600	0.24100	0
11/07/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.25200	0.29500	0
11/07/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.22800	0.26600	0
11/07/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.28940	8.23910	0
11/07/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.40600	1.36800	0
11/07/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.37800	1.34100	0
11/07/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.44400	1.40500	0
11/07/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.40500	0.41600	0
11/07/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.43900	0.45200	0
11/07/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.41700	0.42900	0
11/07/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.11660	7.02300	0
11/07/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.07800	0.05400	0
11/07/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.06400	0.04400	0
11/07/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09400	0.06600	0
11/07/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00900	0.00600	0
11/07/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01100	0.00700	0
11/07/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00700	0.00500	0
11/07/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02400	0.01600	0
11/07/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.52900	0.44200	0
11/07/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.26900	0.20000	0
11/07/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00500	0.00300	0
11/07/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.83800	0.93000	0
11/07/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.05200	0.07700	0
11/07/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01200	0.01900	0
11/07/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.45700	0.54300	0
11/07/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.74000	0.83200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.64400	0.73400	0
11/07/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.69200	0.78300	0
11/07/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.17700	0.24300	0
11/07/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.24700	0.32100	0
11/07/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.21100	0.28100	0
11/07/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.19760	7.10240	0
11/07/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19700	0.16200	0
11/07/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17800	0.14600	0
11/07/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.21700	0.17800	0
11/07/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.09000	0.07300	0
11/07/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.47300	0.40200	0
11/07/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.09900	0.08100	0
11/07/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.43500	0.36700	0
11/07/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.14700	0.12000	0
11/07/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.13300	0.10900	0
11/07/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.39900	0.33400	0
11/07/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.10100	0.13200	0
11/07/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.38500	0.45700	0
11/07/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.34900	0.41800	0
11/07/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.08700	0.11500	0
11/07/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.50100	0.57900	0
11/07/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.07500	0.10000	0
11/07/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.54200	0.62100	0
11/07/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.21900	0.27600	0
11/07/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.28000	0.34400	0
11/07/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.24900	0.31000	0
11/07/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03070	0.08850	22,388
11/07/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.08860	0.08950	21,898
11/07/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.27450	8.09850	960
11/07/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.65400	0.50400	0
11/07/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.61000	0.46400	0
11/07/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.69900	0.54500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.15400	0.10300	0
11/07/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.03300	0.02200	0
11/07/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.03800	0.02500	0
11/07/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.52500	0.38900	0
11/07/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.04200	0.02800	0
11/07/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.06100	0.04000	0
11/07/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.05400	0.03500	0
11/07/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.03000	0.02000	0
11/07/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.02100	0.01400	0
11/07/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.48400	0.35300	0
11/07/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.06000	0.10500	0
11/07/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.99700	1.16600	0
11/07/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.85600	1.02200	0
11/07/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.63000	0.78700	0
11/07/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.58700	0.74200	0
11/07/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.71800	0.88000	0
11/07/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.05100	0.09100	0
11/07/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.76400	0.92700	0
11/07/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.80900	0.97400	0
11/07/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.28000	0.40500	0
11/07/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.02500	0.04700	0
11/07/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.03600	0.06600	0
11/07/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.03000	0.05600	0
11/07/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.39530	8.21490	25
11/07/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.37600	0.29500	0
11/07/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.35300	0.27700	0
11/07/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.40200	0.31400	0
11/07/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.29100	0.23000	0
11/07/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.45600	0.35800	0
11/07/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.61400	0.49300	0
11/07/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.27400	0.21600	0
11/07/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.17800	0.14100	0
11/07/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.09900	0.08000	0
11/07/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.13200	0.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.31000	0.24500	0
11/07/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.54700	0.43500	0
11/07/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.72400	0.59000	0
11/07/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.20100	0.15900	0
11/07/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.80400	0.66100	0
11/07/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.22800	0.18000	0
11/07/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.16800	0.13300	0
11/07/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.25700	0.20300	0
11/07/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.12500	0.09900	0
11/07/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.09400	0.07600	0
11/07/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.14900	1.31100	0
11/07/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.93000	1.08400	0
11/07/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.46200	0.58800	0
11/07/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.72300	0.86800	0
11/07/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.53300	0.66500	0
11/07/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.05900	0.09600	0
11/07/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.60600	0.74400	0
11/07/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.07900	0.12500	0
11/07/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.15200	0.22000	0
11/07/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.36500	0.48000	0
11/07/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.88700	1.04000	0
11/07/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.10400	1.26500	0
11/07/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.68300	0.82600	0
11/07/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.42900	0.55100	0
11/07/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.11900	0.17800	0
11/07/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.21100	0.29300	0
11/07/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.39600	0.51500	0
11/07/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.25700	0.34900	0
11/07/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.30800	0.41200	0
11/07/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.28100	0.38000	0
11/07/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,876.12000	13,746.29000	0
11/07/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06780	1.04950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01450	0.01020	0
11/07/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03420	0.02470	0
11/07/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00600	0.00400	0
11/07/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.08820	0.10450	0
11/07/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01640	0.02520	0
11/07/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04670	0.06070	0
11/07/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.08500	1.06660	0
11/07/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03620	0.02900	0
11/07/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02220	0.01770	0
11/07/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.05940	0.04850	0
11/07/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02440	0.03190	0
11/07/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.08720	0.10110	0
11/07/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05120	0.06240	0
12/07/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.95560	6.90420	309,864
12/07/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01800	0.01400	0
12/07/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.01600	0.01300	0
12/07/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01900	0.01500	3,000
12/07/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.02800	0.02100	15,000
12/07/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.06400	0.05000	5,000
12/07/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.26600	0.22500	980
12/07/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.20700	0.16900	6,000
12/07/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.05700	0.04500	10,000
12/07/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.04200	0.03200	200
12/07/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.33300	0.29000	0
12/07/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.40800	0.36300	6,060
12/07/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.12700	0.10300	6,060
12/07/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00100	0.00000	0
12/07/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.08000	0.06400	8,880
12/07/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.44900	0.40200	0
12/07/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.29900	0.25600	0
12/07/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.10100	0.08100	6,000
12/07/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.23500	0.19600	1,980
12/07/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.05200	0.04000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.18100	0.15000	0
12/07/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.03800	0.02900	0
12/07/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.11300	0.09100	0
12/07/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.16100	0.13200	0
12/07/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.57700	0.52900	0
12/07/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.03100	0.02400	0
12/07/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.20600	1.15500	0
12/07/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.09000	0.07200	0
12/07/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04600	0.03600	0
12/07/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.15600	1.10500	0
12/07/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.01500	0.01200	0
12/07/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.10700	1.05500	0
12/07/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.37000	0.32500	0
12/07/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.03400	0.02600	0
12/07/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.66900	0.61900	0
12/07/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.25600	1.20500	0
12/07/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.14300	0.11700	0
12/07/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.23700	0.26300	0
12/07/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.01300	0.01500	0
12/07/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.77800	0.82200	0
12/07/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.06400	0.07100	200
12/07/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
12/07/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.20900	1.25800	0
12/07/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.64000	0.68200	0
12/07/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.38400	0.41800	0
12/07/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
12/07/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.82500	0.87000	0
12/07/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.02100	0.02500	0
12/07/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.20500	0.22800	0
12/07/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.30700	0.33700	0
12/07/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.73200	0.77500	0
12/07/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.17500	0.19600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.59600	0.63600	0
12/07/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.04300	0.04800	8,880
12/07/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.09300	0.10200	1,980
12/07/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.12900	0.14200	0
12/07/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.34500	0.37700	0
12/07/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.42400	0.46000	0
12/07/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.84500	2.89600	0
12/07/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.27100	0.29900	0
12/07/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.07700	0.08600	5,980
12/07/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.05200	0.05900	0
12/07/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.68600	0.72800	0
12/07/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.15100	0.16500	10,000
12/07/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.55100	0.59100	0
12/07/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.11000	0.12100	10,000
12/07/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.50800	0.54600	2,800
12/07/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.06300	1.11100	0
12/07/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.87200	0.91700	0
12/07/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.16000	1.20900	0
12/07/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.11200	1.16000	0
12/07/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.04850	6.99680	47,307
12/07/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18700	0.16600	0
12/07/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17500	0.15500	0
12/07/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.38900	0.35200	0
12/07/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.79100	0.74500	0
12/07/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.74900	0.70300	0
12/07/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.06300	1.01300	0
12/07/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.10500	0.09300	0
12/07/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.13500	0.11900	0
12/07/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.55300	0.51100	0
12/07/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.20800	1.15800	0
12/07/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20000	0.17800	0
12/07/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.45000	0.41100	6,425
12/07/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08300	0.07300	2,962
12/07/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.30700	0.27400	2,962

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21400	0.19100	5,000
12/07/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.92300	0.87600	0
12/07/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.15300	0.13600	500
12/07/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.66700	0.62300	0
12/07/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.70700	0.66200	0
12/07/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.83400	0.78800	0
12/07/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.07900	0.06900	0
12/07/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.11100	1.06100	0
12/07/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.16400	0.14500	0
12/07/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.48300	0.44300	0
12/07/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.41900	0.38100	0
12/07/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.09300	0.08200	0
12/07/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.11900	0.10500	0
12/07/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.77100	0.80800	0
12/07/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.94500	0.98500	0
12/07/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.17100	0.18400	0
12/07/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.13500	0.14600	0
12/07/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.56600	0.59800	0
12/07/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01300	0.01400	0
12/07/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.08100	1.12200	0
12/07/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.03600	0.04100	0
12/07/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.05900	0.06500	0
12/07/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.06900	0.07600	0
12/07/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.02500	0.02900	5,000
12/07/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.60500	0.63900	0
12/07/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.41600	0.44400	0
12/07/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.25900	0.27700	0
12/07/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.03500	1.07600	0
12/07/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.45200	0.48100	0
12/07/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.15200	0.16400	0
12/07/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01000	0.01100	0
12/07/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.10500	0.11400	5,000
12/07/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.68700	0.72200	0
12/07/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.85700	0.89600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.01500	0.01600	0
12/07/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.05100	0.05600	0
12/07/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.04300	0.04800	0
12/07/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.19100	0.20500	0
12/07/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.52700	0.55800	0
12/07/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.48900	0.51900	0
12/07/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.14490	7.09260	15,126
12/07/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.41800	0.38200	0
12/07/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.39400	0.35800	0
12/07/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.44400	0.40700	0
12/07/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.43700	0.40000	0
12/07/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.36400	0.33300	0
12/07/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.32700	0.29800	0
12/07/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.55000	0.51000	0
12/07/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.34500	0.31500	0
12/07/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.58200	0.54100	0
12/07/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.24000	0.21700	0
12/07/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.16400	0.14700	0
12/07/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.28000	0.25400	0
12/07/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.12100	0.10800	0
12/07/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.61400	0.57200	0
12/07/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.11600	0.10400	0
12/07/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.52000	0.48100	0
12/07/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.15600	0.14000	0
12/07/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.38700	0.35100	0
12/07/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.64700	0.60500	0
12/07/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.26600	0.24100	0
12/07/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.13100	0.11800	0
12/07/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.17900	0.16100	0
12/07/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.88400	0.91800	0
12/07/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.18600	1.22500	0
12/07/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.57100	0.59800	0
12/07/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.15200	0.16200	0
12/07/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.34200	0.35800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.01100	1.04700	0
12/07/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.22500	0.23800	0
12/07/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.32100	1.36100	0
12/07/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.16900	0.17900	0
12/07/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.27600	1.31500	0
12/07/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.53500	0.56100	0
12/07/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.96900	1.00400	0
12/07/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.64500	0.67400	0
12/07/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.18700	0.19800	0
12/07/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.40000	0.42200	0
12/07/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.20500	0.21700	0
12/07/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.43200	0.45500	0
12/07/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.36900	0.39000	0
12/07/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.29200	0.30700	1,000
12/07/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.28500	0.30000	0
12/07/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.33500	0.35100	0
12/07/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.30900	0.32500	0
12/07/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.24830	7.19550	2,000
12/07/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.43900	0.41100	0
12/07/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.42000	0.39300	0
12/07/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.46100	0.42900	0
12/07/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.41300	0.43400	0
12/07/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.47200	0.49800	0
12/07/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.44100	0.46600	0
12/07/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.35440	7.30180	0
12/07/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.58200	0.54800	0
12/07/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.55900	0.52500	0
12/07/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.60600	0.57100	13,000
12/07/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.53600	0.50400	11,000
12/07/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.40200	0.41900	0
12/07/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.48200	0.50200	0
12/07/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.45500	0.47300	0
12/07/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.42800	0.44600	0
12/07/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.45720	7.40490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.49600	0.46700	0
12/07/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.48100	0.45300	0
12/07/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.51200	0.48200	0
12/07/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.41300	0.38700	300
12/07/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.70500	0.72700	0
12/07/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.95600	0.98200	0
12/07/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.77400	0.79800	0
12/07/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.73900	0.76200	0
12/07/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.41680	8.36500	0
12/07/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.08000	1.03800	0
12/07/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.26500	1.22000	200
12/07/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.06300	1.02200	0
12/07/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.09700	1.05500	0
12/07/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.13000	1.14000	0
12/07/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.84800	0.85500	0
12/07/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.19600	1.20700	0
12/07/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.16300	1.17300	0
12/07/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.21410	9.16230	0
12/07/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.46100	1.41700	0
12/07/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.44500	1.40000	0
12/07/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.47800	1.43300	0
12/07/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.41400	1.42100	0
12/07/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.48100	1.48800	0
12/07/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.44700	1.45500	0
12/07/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.95560	6.90420	381
12/07/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.12745	0.10327	0
12/07/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.11344	0.09132	0
12/07/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14322	0.11685	0
12/07/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.10102	0.00000	50
12/07/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.23762	0.26265	0
12/07/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.34542	0.00000	0
12/07/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.30784	0.33712	0
12/07/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.27185	0.29907	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.04850	6.99680	15
12/07/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.30733	0.27367	0
12/07/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.28301	0.25460	0
12/07/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.33307	0.29830	0
12/07/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.23457	0.25150	0
12/07/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.28451	0.30780	0
12/07/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.25883	0.27687	0
12/07/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.05080	10.96400	34,915
12/07/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.09400	0.07500	0
12/07/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.08500	0.06700	0
12/07/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.10400	0.08300	0
12/07/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.07000	0.05500	8,945
12/07/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.02800	0.02200	0
12/07/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.25600	0.20700	3,455
12/07/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.61000	0.53500	0
12/07/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.17200	0.13900	1,200
12/07/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.34700	0.28600	0
12/07/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.28500	0.22900	0
12/07/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.20900	0.17000	630
12/07/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.18900	0.15400	0
12/07/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.04200	0.03300	0
12/07/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.05700	0.04500	0
12/07/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.05100	0.04000	0
12/07/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.15600	0.12500	0
12/07/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.41600	0.35000	0
12/07/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.06300	0.04900	0
12/07/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.48900	0.42000	0
12/07/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.04600	0.03600	0
12/07/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.84500	0.92200	0
12/07/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.08800	0.10600	0
12/07/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.71200	0.78500	0
12/07/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.11500	0.13600	0
12/07/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.35500	0.41100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.80000	0.87600	0
12/07/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.75600	0.83100	0
12/07/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.89100	0.96900	0
12/07/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.28800	0.34000	0
12/07/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.18400	0.21500	1,200
12/07/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.32100	0.37500	0
12/07/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.14600	0.17200	630
12/07/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.25800	0.30600	0
12/07/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.05900	0.07100	5,490
12/07/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.07700	1.15800	200
12/07/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.20500	0.24300	0
12/07/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.66900	0.74100	100
12/07/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.50300	0.56900	0
12/07/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.58400	0.65300	0
12/07/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.54300	0.61100	200
12/07/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.18810	11.10050	9,478
12/07/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.24200	0.21700	0
12/07/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.22900	0.20500	0
12/07/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.25500	0.22900	0
12/07/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.13400	0.12000	0
12/07/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.67700	0.61600	0
12/07/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.35300	0.31800	0
12/07/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.18500	0.16500	0
12/07/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.21700	0.19500	0
12/07/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.81800	0.75100	0
12/07/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.13000	0.15100	0
12/07/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.77900	0.84500	0
12/07/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.89700	0.96500	0
12/07/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.46500	0.51800	0
12/07/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.18900	0.21600	0
12/07/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.14600	1.22000	250
12/07/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.66700	0.72900	0
12/07/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.74100	0.80500	0
12/07/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.70400	0.76700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.33070	11.24160	2,827
12/07/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.48800	0.45200	0
12/07/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.46900	0.43400	0
12/07/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.50700	0.47000	0
12/07/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.45100	0.41800	0
12/07/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.34500	0.31900	0
12/07/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.70300	0.65100	0
12/07/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.37200	0.34400	0
12/07/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.25500	0.23500	0
12/07/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.52700	0.48800	0
12/07/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.76000	0.70600	0
12/07/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.64800	0.60000	0
12/07/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.40200	0.37200	0
12/07/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.77100	0.83000	0
12/07/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.41700	0.45800	0
12/07/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.32900	0.36400	0
12/07/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.54600	0.59600	0
12/07/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.22400	1.29300	0
12/07/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.84100	0.90200	0
12/07/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.37200	0.40900	0
12/07/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.91400	0.97700	0
12/07/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.67000	0.72600	0
12/07/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.57600	0.62800	0
12/07/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.63800	0.69200	0
12/07/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.60700	0.66000	0
12/07/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.48080	11.39160	0
12/07/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.50700	0.47300	0
12/07/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.52300	0.48800	0
12/07/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.49100	0.45900	0
12/07/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.91000	0.96700	0
12/07/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.84200	0.89600	0
12/07/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.87600	0.93100	0
12/07/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08750	0.08590	12,348

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00784	0.00634	0
12/07/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00187	0.00123	0
12/07/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/07/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01752	0.01592	0
12/07/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
12/07/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41250	11.41410	0
12/07/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00437	0.00533	0
12/07/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00034	0.00044	0
12/07/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08880	0.08720	0
12/07/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01005	0.00869	0
12/07/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00440	0.00358	0
12/07/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01892	0.01735	0
12/07/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00012	0.00015	0
12/07/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00560	0.00638	0
12/07/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00125	0.00149	0
12/07/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.70140	9.64510	58,476
12/07/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.21200	0.17800	0
12/07/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.18500	0.15700	0
12/07/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.24100	0.20500	0
12/07/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.14500	0.12200	5,655
12/07/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.03000	0.02400	3,590
12/07/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.45600	0.41000	0
12/07/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.04500	0.03600	6,195
12/07/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.08700	0.07200	0
12/07/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.01600	0.01200	0
12/07/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.37800	0.33400	0
12/07/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.02000	0.01600	0
12/07/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.01800	0.01400	0
12/07/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.91700	0.96900	0
12/07/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.86900	0.92100	0
12/07/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.07700	0.08900	0
12/07/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.96500	1.01700	0
12/07/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.38600	0.42700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.59400	0.64100	0
12/07/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.05500	0.06500	6,195
12/07/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.72900	0.77900	0
12/07/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14000	0.16000	2,065
12/07/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.24400	0.27700	0
12/07/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18400	0.21200	0
12/07/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16100	0.18300	0
12/07/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.80810	9.75030	4,928
12/07/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.32500	0.29700	0
12/07/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.30500	0.27800	0
12/07/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.35000	0.31700	0
12/07/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.25200	0.22900	0
12/07/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.46000	0.42300	0
12/07/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.55600	0.51600	0
12/07/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.62600	0.58400	0
12/07/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.11800	0.13400	0
12/07/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.14800	0.16600	0
12/07/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.20200	0.22300	0
12/07/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.44400	0.47900	0
12/07/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.29200	0.31700	0
12/07/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.34700	0.37800	0
12/07/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.31700	0.34700	0
12/07/2011	€ / R On 19 March 2012			Foreign Exchange Future	9.92000	9.86110	8,503
12/07/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.36000	0.33400	0
12/07/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.34300	0.31800	0
12/07/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.37700	0.35000	0
12/07/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.97200	0.92700	0
12/07/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.31300	0.29000	0
12/07/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.48300	0.44900	0
12/07/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.01200	0.96600	0
12/07/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.22800	0.20900	0
12/07/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.43400	0.40500	0
12/07/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.41400	0.44400	0
12/07/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.90800	0.94800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.09200	0.10500	0
12/07/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.36300	0.38800	0
12/07/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.64300	0.67900	0
12/07/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.10200	0.11600	0
12/07/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.50700	0.53900	0
12/07/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.57300	0.60700	0
12/07/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.54000	0.57300	0
12/07/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.30730	7.28000	25,654
12/07/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.66600	0.63900	0
12/07/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.61800	0.59100	0
12/07/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.71400	0.68700	0
12/07/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.06600	0.05600	0
12/07/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07800	0.06800	0
12/07/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.34600	0.32300	0
12/07/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.19400	0.17500	0
12/07/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.05500	0.04700	0
12/07/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.22900	0.20900	0
12/07/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01300	0.01000	0
12/07/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.57000	0.54400	0
12/07/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01100	0.00900	0
12/07/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.52400	0.49800	0
12/07/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.26600	0.24500	0
12/07/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00600	0.00500	0
12/07/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00900	0.00700	0
12/07/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.09400	0.08200	0
12/07/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.18700	0.20200	0
12/07/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.75200	0.77700	0
12/07/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.84900	0.87500	0
12/07/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.05900	0.06500	0
12/07/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.01700	0.01800	0
12/07/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.70400	0.72900	0
12/07/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.01300	0.01400	0
12/07/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.65600	0.68000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.07200	0.07900	0
12/07/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.29800	0.31700	0
12/07/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.08700	0.09500	0
12/07/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.03900	0.04300	0
12/07/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.22100	0.23800	0
12/07/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.25900	0.27600	0
12/07/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00700	0.00700	0
12/07/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01100	0.01100	0
12/07/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00900	0.00900	0
12/07/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.32510	7.29770	890
12/07/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.70500	0.68100	0
12/07/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.66200	0.63800	0
12/07/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.22500	0.21200	0
12/07/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.75000	0.72500	0
12/07/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.15800	0.14800	0
12/07/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.33300	0.35000	0
12/07/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02500	0.02700	0
12/07/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.20000	0.21400	0
12/07/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03700	0.04000	0
12/07/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.03000	0.03300	0
12/07/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.34820	7.31820	4
12/07/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.32000	0.29600	0
12/07/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.29300	0.27000	0
12/07/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.34800	0.32400	0
12/07/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.24700	0.22900	0
12/07/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.51200	0.48700	0
12/07/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.13900	0.12700	0
12/07/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.22800	0.21000	0
12/07/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.16200	1.13300	0
12/07/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.47600	0.45100	0
12/07/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.12800	0.13300	0
12/07/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01400	0.01500	0
12/07/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.33000	0.34200	0
12/07/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.54100	0.55900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.11400	0.11900	0
12/07/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.29900	0.31100	0
12/07/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.20000	0.20600	0
12/07/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.24500	0.25200	0
12/07/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.22200	0.22800	0
12/07/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.32530	8.28940	0
12/07/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.43800	1.40600	0
12/07/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.40800	1.37800	0
12/07/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.47600	1.44400	0
12/07/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.40100	0.40500	0
12/07/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.43300	0.43900	0
12/07/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.41300	0.41700	0
12/07/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.16480	7.11660	0
12/07/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.10000	0.07800	0
12/07/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.08300	0.06400	0
12/07/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11800	0.09400	0
12/07/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01200	0.00900	0
12/07/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01500	0.01100	0
12/07/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.01000	0.00700	0
12/07/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.03300	0.02400	0
12/07/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.57600	0.52900	0
12/07/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00700	0.00500	0
12/07/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.31100	0.26900	0
12/07/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.04600	0.05200	0
12/07/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.79200	0.83800	0
12/07/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01100	0.01200	0
12/07/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.41800	0.45700	0
12/07/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.69500	0.74000	0
12/07/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.60000	0.64400	0
12/07/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.64700	0.69200	0
12/07/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.15300	0.17700	0
12/07/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.21800	0.24700	0
12/07/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.18500	0.21100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.24560	7.19760	0
12/07/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.22200	0.19700	0
12/07/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20200	0.17800	0
12/07/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.24800	0.21700	0
12/07/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.10300	0.09000	0
12/07/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.51400	0.47300	0
12/07/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.11300	0.09900	0
12/07/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.47600	0.43500	0
12/07/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.16700	0.14700	0
12/07/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.15100	0.13300	0
12/07/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.43800	0.39900	0
12/07/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.09200	0.10100	0
12/07/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.35500	0.38500	0
12/07/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.32100	0.34900	0
12/07/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.08000	0.08700	0
12/07/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.46700	0.50100	0
12/07/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.06800	0.07500	0
12/07/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.50700	0.54200	0
12/07/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.20200	0.21900	0
12/07/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.25600	0.28000	0
12/07/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.22600	0.24900	0
12/07/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.02610	0.03070	22,388
12/07/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.08740	0.08860	21,898
12/07/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.34970	8.27450	960
12/07/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.72200	0.65400	0
12/07/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.67700	0.61000	0
12/07/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.76800	0.69900	0
12/07/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.18500	0.15400	0
12/07/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.04100	0.03300	0
12/07/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.04600	0.03800	0
12/07/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.58900	0.52500	0
12/07/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.05200	0.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.07400	0.06100	0
12/07/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.06600	0.05400	0
12/07/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.03600	0.03000	0
12/07/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.54700	0.48400	0
12/07/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.02600	0.02100	0
12/07/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.92600	0.99700	0
12/07/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.04700	0.06000	0
12/07/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.78600	0.85600	0
12/07/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.56600	0.63000	0
12/07/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.52400	0.58700	0
12/07/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.65200	0.71800	0
12/07/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.03900	0.05100	0
12/07/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.69600	0.76400	0
12/07/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.74100	0.80900	0
12/07/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.23500	0.28000	0
12/07/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.01800	0.02500	0
12/07/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.02700	0.03600	0
12/07/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.02200	0.03000	0
12/07/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.47100	8.39530	25
12/07/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.41700	0.37600	0
12/07/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.39100	0.35300	0
12/07/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.44400	0.40200	0
12/07/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.32300	0.29100	0
12/07/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.50200	0.45600	0
12/07/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.67000	0.61400	0
12/07/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.30300	0.27400	0
12/07/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.19800	0.17800	0
12/07/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.11000	0.09900	0
12/07/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.14700	0.13200	0
12/07/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.34300	0.31000	0
12/07/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.59900	0.54700	0
12/07/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.78500	0.72400	0
12/07/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.22300	0.20100	0
12/07/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.86800	0.80400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.25200	0.22800	0
12/07/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.18600	0.16800	0
12/07/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.28500	0.25700	0
12/07/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.13800	0.12500	0
12/07/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.10400	0.09400	0
12/07/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.08300	1.14900	0
12/07/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.86700	0.93000	0
12/07/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.41400	0.46200	0
12/07/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.66500	0.72300	0
12/07/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.48100	0.53300	0
12/07/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.04700	0.05900	0
12/07/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.55200	0.60600	0
12/07/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.06400	0.07900	0
12/07/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.12800	0.15200	0
12/07/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.32200	0.36500	0
12/07/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.82600	0.88700	0
12/07/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.03900	1.10400	0
12/07/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.62700	0.68300	0
12/07/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.38200	0.42900	0
12/07/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.09900	0.11900	0
12/07/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.18100	0.21100	0
12/07/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.35200	0.39600	0
12/07/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.22300	0.25700	0
12/07/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.27000	0.30800	0
12/07/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.24600	0.28100	0
12/07/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,985.50000	13,876.12000	0
12/07/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.07430	1.06780	0
12/07/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01770	0.01450	0
12/07/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00780	0.00600	0
12/07/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03930	0.03420	0
12/07/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01500	0.01640	0
12/07/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.08350	0.08820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04340	0.04670	0
12/07/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.09160	1.08500	0
12/07/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03990	0.03620	0
12/07/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02480	0.02220	0
12/07/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.06430	0.05940	0
12/07/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02270	0.02440	0
12/07/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.08320	0.08720	0
12/07/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.04830	0.05120	0
13/07/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.90540	6.95560	303,332
13/07/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01500	0.01800	0
13/07/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.01400	0.01600	0
13/07/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01700	0.01900	3,000
13/07/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.02400	0.02800	15,000
13/07/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.05500	0.06400	5,000
13/07/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.23200	0.26600	980
13/07/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.17700	0.20700	6,000
13/07/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.03600	0.04200	200
13/07/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.29600	0.33300	0
13/07/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.04900	0.05700	10,000
13/07/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36800	0.40800	6,060
13/07/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.11000	0.12700	6,060
13/07/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00100	0
13/07/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.06900	0.08000	8,880
13/07/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.08700	0.10100	6,000
13/07/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.40700	0.44900	0
13/07/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.26300	0.29900	0
13/07/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.06200	0.00000	0
13/07/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.12400	0.14300	0
13/07/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.33100	0.37000	0
13/07/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.20400	0.23500	1,980
13/07/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.04400	0.05200	0
13/07/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.15700	0.18100	0
13/07/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.03200	0.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.09800	0.11300	0
13/07/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.14000	0.16100	0
13/07/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.53200	0.57700	0
13/07/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.02600	0.03100	0
13/07/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.15600	1.20600	0
13/07/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.07700	0.09000	0
13/07/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04000	0.04600	0
13/07/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.10600	1.15600	0
13/07/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.01300	0.01500	0
13/07/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.05700	1.10700	0
13/07/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.02900	0.03400	0
13/07/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.62200	0.66900	0
13/07/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.20600	1.25600	0
13/07/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
13/07/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.01700	0.01300	0
13/07/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.82400	0.77800	0
13/07/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00200	0.00100	0
13/07/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.25800	1.20900	0
13/07/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00100	0.00000	0
13/07/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.68500	0.64000	0
13/07/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.42200	0.38400	0
13/07/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00100	0.00000	0
13/07/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.87100	0.82500	0
13/07/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.02700	0.02100	0
13/07/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.23500	0.20500	0
13/07/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.34300	0.30700	0
13/07/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.77700	0.73200	0
13/07/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.20200	0.17500	0
13/07/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.63900	0.59600	0
13/07/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.07600	0.06400	200
13/07/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.26900	0.23700	0
13/07/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.50700	0.00000	0
13/07/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.10800	0.09300	1,980
13/07/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.14900	0.12900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.05200	0.04300	8,880
13/07/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.38200	0.34500	0
13/07/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.46400	0.42400	0
13/07/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.89500	2.84500	0
13/07/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.30500	0.27100	0
13/07/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.73100	0.68600	0
13/07/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.09100	0.07700	5,980
13/07/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06300	0.05200	0
13/07/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.17200	0.15100	10,000
13/07/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.59400	0.55100	0
13/07/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.12700	0.11000	10,000
13/07/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.55000	0.50800	2,800
13/07/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.11200	1.06300	0
13/07/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.91900	0.87200	0
13/07/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.20900	1.16000	0
13/07/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.16000	1.11200	0
13/07/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.99800	7.04850	47,307
13/07/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.17300	0.18700	0
13/07/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.16200	0.17500	0
13/07/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18500	0.20000	0
13/07/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.41700	0.45000	6,425
13/07/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.07800	0.08300	2,962
13/07/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.28100	0.30700	2,962
13/07/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19800	0.21400	5,000
13/07/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.87700	0.92300	0
13/07/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14200	0.15300	500
13/07/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.62600	0.66700	0
13/07/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.66600	0.70700	0
13/07/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.79000	0.83400	0
13/07/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.07300	0.07900	0
13/07/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.06200	1.11100	0
13/07/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.15100	0.16400	0
13/07/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.44900	0.48300	0
13/07/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.38700	0.41900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.08700	0.09300	0
13/07/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.11000	0.11900	0
13/07/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.35800	0.38900	0
13/07/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.74700	0.79100	0
13/07/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.51600	0.55300	0
13/07/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.15900	1.20800	0
13/07/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.70600	0.74900	0
13/07/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.01400	1.06300	0
13/07/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.09800	0.10500	0
13/07/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.12500	0.13500	0
13/07/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.72700	0.68700	0
13/07/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.90000	0.85700	0
13/07/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.01600	0.01500	0
13/07/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.05800	0.05100	0
13/07/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01100	0.01000	0
13/07/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.11800	0.10500	5,000
13/07/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.04900	0.04300	0
13/07/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.21000	0.19100	0
13/07/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.81200	0.77100	0
13/07/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.98900	0.94500	0
13/07/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.18900	0.17100	0
13/07/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.15100	0.13500	0
13/07/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.60300	0.56600	0
13/07/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01400	0.01300	0
13/07/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.12500	1.08100	0
13/07/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.04200	0.03600	0
13/07/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.06800	0.05900	0
13/07/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.07800	0.06900	0
13/07/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.02900	0.02500	5,000
13/07/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.64400	0.60500	0
13/07/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.45000	0.41600	0
13/07/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.28300	0.25900	0
13/07/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.08000	1.03500	0
13/07/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.48700	0.45200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.16900	0.15200	0
13/07/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.56400	0.52700	0
13/07/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.52500	0.48900	0
13/07/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.09350	7.14490	15,126
13/07/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.38800	0.41800	0
13/07/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.36400	0.39400	0
13/07/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.41300	0.44400	0
13/07/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.12800	0.00000	0
13/07/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.27400	0.00000	0
13/07/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.24700	0.26600	0
13/07/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.12200	0.13100	0
13/07/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.16700	0.17900	0
13/07/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.38100	0.00000	0
13/07/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.64300	0.00000	0
13/07/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.17500	0.00000	0
13/07/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.13900	0.00000	0
13/07/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.15900	0.00000	0
13/07/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.40600	0.43700	0
13/07/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.33900	0.36400	0
13/07/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.30500	0.32700	0
13/07/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.51500	0.55000	0
13/07/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.32100	0.34500	0
13/07/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.54500	0.58200	0
13/07/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.22300	0.24000	0
13/07/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.15200	0.16400	0
13/07/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.26000	0.28000	0
13/07/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.11300	0.12100	0
13/07/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.57700	0.61400	0
13/07/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.10800	0.11600	0
13/07/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.48600	0.52000	0
13/07/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.14500	0.15600	0
13/07/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.35800	0.38700	0
13/07/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.60900	0.64700	0
13/07/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.16600	0.15200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.36500	0.34200	0
13/07/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.05200	1.01100	0
13/07/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.24300	0.22500	0
13/07/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.36500	1.32100	0
13/07/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.18400	0.16900	0
13/07/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.32000	1.27600	0
13/07/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.56700	0.53500	0
13/07/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.00900	0.96900	0
13/07/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.68000	0.64500	0
13/07/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.20200	0.18700	0
13/07/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.42800	0.40000	0
13/07/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.22200	0.20500	0
13/07/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.46200	0.43200	0
13/07/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.39600	0.36900	0
13/07/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.31300	0.29200	1,000
13/07/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.96600	0.00000	0
13/07/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	1.09600	0.00000	0
13/07/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.88200	0.00000	0
13/07/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.15000	0.00000	0
13/07/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.33800	0.00000	0
13/07/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.92400	0.88400	0
13/07/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.22900	1.18600	0
13/07/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.60400	0.57100	0
13/07/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.53100	0.00000	0
13/07/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.18500	0.00000	0
13/07/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.30600	0.28500	0
13/07/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.35700	0.33500	0
13/07/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.33100	0.30900	0
13/07/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.19570	7.24830	2,000
13/07/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.41700	0.43900	0
13/07/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.39900	0.42000	0
13/07/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.43500	0.46100	0
13/07/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.43900	0.41300	0
13/07/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.50300	0.47200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.47100	0.44100	0
13/07/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.30170	7.35440	0
13/07/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.55300	0.58200	0
13/07/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.50900	0.53600	11,000
13/07/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.53000	0.55900	0
13/07/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.57600	0.60600	13,000
13/07/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.42400	0.40200	0
13/07/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.50700	0.48200	0
13/07/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.47800	0.45500	0
13/07/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.45100	0.42800	0
13/07/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.40480	7.45720	0
13/07/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.47100	0.49600	0
13/07/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.45700	0.48100	0
13/07/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39200	0.41300	300
13/07/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.48600	0.51200	0
13/07/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.73100	0.70500	0
13/07/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.98700	0.95600	0
13/07/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.80200	0.77400	0
13/07/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.76600	0.73900	0
13/07/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.36780	8.41680	0
13/07/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.03600	1.08000	0
13/07/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.01900	1.06300	0
13/07/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.21700	1.26500	200
13/07/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.05200	1.09700	0
13/07/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.13400	1.13000	0
13/07/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.84900	0.84800	0
13/07/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.20100	1.19600	0
13/07/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.16800	1.16300	0
13/07/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.16510	9.21410	0
13/07/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.41100	1.46100	0
13/07/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.42800	1.47800	0
13/07/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.39500	1.44500	0
13/07/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.48000	1.48100	0
13/07/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.41300	1.41400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.44600	1.44700	0
13/07/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.90540	6.95560	381
13/07/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.11022	0.12745	0
13/07/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.09791	0.11344	0
13/07/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.12413	0.14322	0
13/07/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.08705	0.10102	50
13/07/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.26873	0.23762	0
13/07/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.38165	0.34542	0
13/07/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.34251	0.30784	0
13/07/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.30482	0.27185	0
13/07/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.99800	7.04850	15
13/07/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.28101	0.30733	0
13/07/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.26190	0.28301	0
13/07/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.30535	0.33307	0
13/07/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.25735	0.23457	0
13/07/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.31390	0.28451	0
13/07/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.28301	0.25883	0
13/07/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.09630	11.05080	34,780
13/07/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.10500	0.09400	0
13/07/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.09400	0.08500	0
13/07/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.11600	0.10400	0
13/07/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.07700	0.07000	8,945
13/07/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.03100	0.02800	0
13/07/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.28400	0.25600	3,455
13/07/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.64800	0.61000	0
13/07/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.31400	0.28500	0
13/07/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.18900	0.17200	1,200
13/07/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.37900	0.34700	0
13/07/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.22900	0.20900	630
13/07/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.20800	0.18900	0
13/07/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.04700	0.04200	0
13/07/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.06300	0.05700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.05700	0.05100	0
13/07/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.17200	0.15600	0
13/07/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.44900	0.41600	0
13/07/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.07000	0.06300	0
13/07/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.05200	0.04600	0
13/07/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.52500	0.48900	0
13/07/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.07900	0.08800	0
13/07/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.80600	0.84500	0
13/07/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.67400	0.71200	0
13/07/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.10300	0.11500	0
13/07/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.32600	0.35500	0
13/07/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.76100	0.80000	0
13/07/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.71700	0.75600	0
13/07/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.85100	0.89100	0
13/07/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.26200	0.28800	0
13/07/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.13300	0.14600	630
13/07/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.23300	0.25800	0
13/07/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.16800	0.18400	1,200
13/07/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.29300	0.32100	0
13/07/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.05200	0.05900	5,490
13/07/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.03500	1.07700	200
13/07/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.18800	0.20500	0
13/07/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.63100	0.66900	100
13/07/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.47000	0.50300	0
13/07/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.54800	0.58400	0
13/07/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.50900	0.54300	200
13/07/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.23410	11.18810	9,453
13/07/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.25600	0.24200	0
13/07/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.24300	0.22900	0
13/07/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.27000	0.25500	0
13/07/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.14200	0.13400	0
13/07/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.37300	0.35300	0
13/07/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.19600	0.18500	0
13/07/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.23000	0.21700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.85400	0.81800	0
13/07/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.71000	0.67700	0
13/07/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.17600	0.18900	0
13/07/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.12000	0.13000	0
13/07/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.74600	0.77900	0
13/07/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.86200	0.89700	0
13/07/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.43900	0.46500	0
13/07/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.10800	1.14600	250
13/07/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.63600	0.66700	0
13/07/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.70900	0.74100	0
13/07/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.67200	0.70400	0
13/07/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.37640	11.33070	2,827
13/07/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.50700	0.48800	0
13/07/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.48800	0.46900	0
13/07/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.52700	0.50700	0
13/07/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.47000	0.45100	0
13/07/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.35900	0.34500	0
13/07/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.73000	0.70300	0
13/07/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.38700	0.37200	0
13/07/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.26500	0.25500	0
13/07/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.54800	0.52700	0
13/07/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.78900	0.76000	0
13/07/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.41800	0.40200	0
13/07/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.67400	0.64800	0
13/07/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.39800	0.41700	0
13/07/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.74200	0.77100	0
13/07/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.31300	0.32900	0
13/07/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.52200	0.54600	0
13/07/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.18900	1.22400	0
13/07/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.81100	0.84100	0
13/07/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.35400	0.37200	0
13/07/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.88300	0.91400	0
13/07/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.64400	0.67000	0
13/07/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.55100	0.57600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.61200	0.63800	0
13/07/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.58100	0.60700	0
13/07/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.52720	11.48080	0
13/07/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.52400	0.50700	0
13/07/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.50800	0.49100	0
13/07/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.54100	0.52300	0
13/07/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.81400	0.84200	0
13/07/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.88100	0.91000	0
13/07/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.84700	0.87600	0
13/07/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08740	0.08750	12,348
13/07/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00772	0.00784	0
13/07/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00182	0.00187	0
13/07/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/07/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01742	0.01752	0
13/07/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
13/07/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41260	11.41250	0
13/07/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00442	0.00437	0
13/07/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00032	0.00034	0
13/07/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08860	0.08880	0
13/07/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00987	0.01005	0
13/07/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01871	0.01892	0
13/07/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00431	0.00440	0
13/07/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00571	0.00560	0
13/07/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00011	0.00012	0
13/07/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00127	0.00125	0
13/07/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.76300	9.70140	58,476
13/07/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.25800	0.21200	0
13/07/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.22800	0.18500	0
13/07/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.28900	0.24100	0
13/07/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.17900	0.14500	5,655
13/07/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.04100	0.03000	3,590
13/07/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.51200	0.45600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.06000	0.04500	6,195
13/07/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.11200	0.08700	0
13/07/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.02200	0.01600	0
13/07/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.43100	0.37800	0
13/07/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.02800	0.02000	0
13/07/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.03200	0.00000	0
13/07/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.02500	0.01800	0
13/07/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.86200	0.91700	0
13/07/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.76900	0.00000	0
13/07/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.81500	0.86900	0
13/07/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.06800	0.07700	0
13/07/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.90900	0.96500	0
13/07/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.34900	0.38600	0
13/07/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.54700	0.59400	0
13/07/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.04900	0.05500	6,195
13/07/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.67800	0.72900	0
13/07/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.12600	0.14000	2,065
13/07/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.21600	0.24400	0
13/07/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16500	0.18400	0
13/07/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.14500	0.16100	0
13/07/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.86890	9.80810	4,928
13/07/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.36500	0.32500	0
13/07/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.34000	0.30500	0
13/07/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.39100	0.35000	0
13/07/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.28300	0.25200	0
13/07/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.50700	0.46000	0
13/07/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.67800	0.62600	0
13/07/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.60600	0.55600	0
13/07/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.13700	0.14800	0
13/07/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.10900	0.11800	0
13/07/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.18800	0.20200	0
13/07/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.41400	0.44400	0
13/07/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.27200	0.29200	0
13/07/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32100	0.34700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.29600	0.31700	0
13/07/2011	€ / R On 19 March 2012			Foreign Exchange Future	9.98010	9.92000	8,503
13/07/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.38800	0.36000	0
13/07/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.37000	0.34300	0
13/07/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.40600	0.37700	0
13/07/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.02300	0.97200	0
13/07/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.33800	0.31300	0
13/07/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.52300	0.48300	0
13/07/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.06300	1.01200	0
13/07/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.47200	0.43400	0
13/07/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.24700	0.22800	0
13/07/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.86700	0.90800	0
13/07/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.39200	0.41400	0
13/07/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.08300	0.09200	0
13/07/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.34300	0.36300	0
13/07/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.60800	0.64300	0
13/07/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.09300	0.10200	0
13/07/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.47600	0.50700	0
13/07/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.54000	0.57300	0
13/07/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.50800	0.54000	0
13/07/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.37430	7.30730	25,754
13/07/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.73100	0.66600	0
13/07/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.68200	0.61800	0
13/07/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.77900	0.71400	0
13/07/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.08700	0.06600	0
13/07/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.10300	0.07800	0
13/07/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.40500	0.34600	0
13/07/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.24300	0.19400	0
13/07/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.07300	0.05500	0
13/07/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.28100	0.22900	0
13/07/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01700	0.01300	0
13/07/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.63400	0.57000	0
13/07/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01500	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.58700	0.52400	0
13/07/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.32100	0.26600	0
13/07/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00900	0.00600	0
13/07/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01200	0.00900	0
13/07/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.12200	0.09400	0
13/07/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.14800	0.18700	0
13/07/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.68800	0.75200	0
13/07/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.78500	0.84900	0
13/07/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.04700	0.05900	0
13/07/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.01300	0.01700	0
13/07/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.64100	0.70400	0
13/07/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.01000	0.01300	0
13/07/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.59300	0.65600	0
13/07/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.05700	0.07200	0
13/07/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.24900	0.29800	0
13/07/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.06900	0.08700	0
13/07/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.03100	0.03900	0
13/07/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.17900	0.22100	0
13/07/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.21300	0.25900	0
13/07/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00500	0.00700	0
13/07/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00800	0.01100	0
13/07/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00700	0.00900	0
13/07/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.39180	7.32510	890
13/07/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.76500	0.70500	0
13/07/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.72100	0.66200	0
13/07/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.81100	0.75000	0
13/07/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.16600	0.15800	0
13/07/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.26200	0.22500	0
13/07/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.17000	0.20000	0
13/07/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.27400	0.33300	0
13/07/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01900	0.02500	0
13/07/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02900	0.03700	0
13/07/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02300	0.03000	0
13/07/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.41440	7.34820	4

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.36000	0.32000	0
13/07/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.33100	0.29300	0
13/07/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.39000	0.34800	0
13/07/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.27700	0.24700	0
13/07/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.56200	0.51200	0
13/07/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.15800	0.13900	0
13/07/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.25600	0.22800	0
13/07/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.52500	0.47600	0
13/07/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.22700	1.16200	0
13/07/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01300	0.01400	0
13/07/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.11100	0.12800	0
13/07/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.29200	0.33000	0
13/07/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.49400	0.54100	0
13/07/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.09800	0.11400	0
13/07/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.26300	0.29900	0
13/07/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.17600	0.20000	0
13/07/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.21700	0.24500	0
13/07/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.19600	0.22200	0
13/07/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.39840	8.32530	0
13/07/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.49800	1.43800	0
13/07/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.46000	1.40800	0
13/07/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.53700	1.47600	0
13/07/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.38900	0.40100	0
13/07/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.41200	0.43300	0
13/07/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.40000	0.41300	0
13/07/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.19670	7.16480	0
13/07/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.11300	0.10000	0
13/07/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09600	0.08300	0
13/07/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.13400	0.11800	0
13/07/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01500	0.01200	0
13/07/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01800	0.01500	0
13/07/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.01200	0.01000	0
13/07/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.03900	0.03300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.60600	0.57600	0
13/07/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00800	0.00700	0
13/07/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.33800	0.31100	0
13/07/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.04100	0.04600	0
13/07/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.76100	0.79200	0
13/07/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00900	0.01100	0
13/07/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.39200	0.41800	0
13/07/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.66500	0.69500	0
13/07/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.57100	0.60000	0
13/07/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.61800	0.64700	0
13/07/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.13700	0.15300	0
13/07/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.19900	0.21800	0
13/07/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.16600	0.18500	0
13/07/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.27760	7.24560	0
13/07/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.23900	0.22200	0
13/07/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.21800	0.20200	0
13/07/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.26600	0.24800	0
13/07/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.11200	0.10300	0
13/07/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.54000	0.51400	0
13/07/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.12300	0.11300	0
13/07/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.50100	0.47600	0
13/07/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.18000	0.16700	0
13/07/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.46200	0.43800	0
13/07/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.16400	0.15100	0
13/07/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.33600	0.35500	0
13/07/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.08400	0.09200	0
13/07/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.30200	0.32100	0
13/07/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.07300	0.08000	0
13/07/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.44500	0.46700	0
13/07/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.06200	0.06800	0
13/07/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.48400	0.50700	0
13/07/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.18800	0.20200	0
13/07/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.24000	0.25600	0
13/07/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.21100	0.22600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03040	0.02610	22,388
13/07/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10710	0.08740	21,898
13/07/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.39550	8.34970	910
13/07/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.76800	0.72200	0
13/07/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.72300	0.67700	0
13/07/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.81400	0.76800	0
13/07/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.21900	0.18500	0
13/07/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.05400	0.04100	0
13/07/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.06000	0.04600	0
13/07/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.63500	0.58900	0
13/07/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.06700	0.05200	0
13/07/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.09400	0.07400	0
13/07/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.08400	0.06600	0
13/07/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.04800	0.03600	0
13/07/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.59300	0.54700	0
13/07/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.03400	0.02600	0
13/07/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.88900	0.92600	0
13/07/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.04800	0.04700	0
13/07/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.75300	0.78600	0
13/07/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.53900	0.56600	0
13/07/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.49900	0.52400	0
13/07/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.62200	0.65200	0
13/07/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.04000	0.03900	0
13/07/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.66500	0.69600	0
13/07/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.70900	0.74100	0
13/07/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.22400	0.23500	0
13/07/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.01900	0.01800	0
13/07/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.02800	0.02700	0
13/07/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.02300	0.02200	0
13/07/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.51670	8.47100	50
13/07/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.45500	0.41700	0
13/07/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.42800	0.39100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.48300	0.44400	0
13/07/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.35500	0.32300	0
13/07/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.54300	0.50200	0
13/07/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.71500	0.67000	0
13/07/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.33400	0.30300	0
13/07/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.22100	0.19800	0
13/07/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.12400	0.11000	0
13/07/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.16500	0.14700	0
13/07/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.37800	0.34300	0
13/07/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.64300	0.59900	0
13/07/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.83100	0.78500	0
13/07/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.24900	0.22300	0
13/07/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.91400	0.86800	0
13/07/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.28000	0.25200	0
13/07/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.20800	0.18600	0
13/07/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.31500	0.28500	0
13/07/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.11800	0.10400	0
13/07/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.15600	0.13800	0
13/07/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.83900	0.86700	0
13/07/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.05100	1.08300	0
13/07/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.39800	0.41400	0
13/07/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.64100	0.66500	0
13/07/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.46300	0.48100	0
13/07/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.04700	0.04700	0
13/07/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.53200	0.55200	0
13/07/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.06400	0.06400	0
13/07/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.12600	0.12800	0
13/07/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.31100	0.32200	0
13/07/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.79800	0.82600	0
13/07/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.00700	1.03900	0
13/07/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.60400	0.62700	0
13/07/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.36700	0.38200	0
13/07/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.09800	0.09900	0
13/07/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.17600	0.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.33800	0.35200	0
13/07/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.21600	0.22300	0
13/07/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.26100	0.27000	0
13/07/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.23800	0.24600	0
13/07/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,989.55000	13,985.50000	0
13/07/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06750	1.07430	0
13/07/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01530	0.01770	0
13/07/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00660	0.00780	0
13/07/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03490	0.03930	0
13/07/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01740	0.01500	0
13/07/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.08910	0.08350	0
13/07/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04780	0.04340	0
13/07/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.08460	1.09160	0
13/07/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03700	0.03990	0
13/07/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.05990	0.06430	0
13/07/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02300	0.02480	0
13/07/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.08840	0.08320	0
13/07/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02530	0.02270	0
13/07/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05240	0.04830	0
Future Open Interest							571,370.00
Option Open Interest							208,399.00
Grand Total							779,769.00