



Currency Futures & Options Monthly Statistics

From: 03/10/2011 To: 03/10/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.31240	8.13250	308,243
03/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	1.00600	0.86000	0
03/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.96300	0.82200	0
03/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.05100	0.90100	0
03/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.56900	1.39700	6,425
03/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.54600	0.46400	0
03/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	1.09600	0.94300	5,560
03/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	2.16400	1.98500	0
03/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.32800	1.16300	0
03/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.87900	0.74900	11,280
03/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.86600	1.68800	0
03/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.91500	1.73700	0
03/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	2.06500	1.88600	0
03/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.52000	0.44200	0
03/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.36400	2.18400	0
03/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.92000	0.78500	0
03/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.61800	1.44400	0
03/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.52000	1.34900	200
03/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.60100	0.51000	0
03/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.73000	0.61800	0
03/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.47200	1.30200	560
03/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	2.01500	1.83600	0
03/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.96500	1.78700	0
03/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.31400	2.13500	0
03/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.66300	0.56100	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.80300	0.68100	0
03/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.71700	1.54100	0
03/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.46300	2.28400	0
03/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.63100	0.53500	0
03/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	1.14100	0.98600	14,600
03/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.76600	1.58900	0
03/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.39000	0.33300	0
03/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.45100	0.38400	0
03/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.21400	2.03500	0
03/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	1.18700	1.02900	0
03/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.42400	1.25500	0
03/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.23400	1.07300	0
03/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.66700	1.49200	0
03/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	2.11400	1.93600	0
03/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.41000	0.34900	0
03/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.81600	1.63800	0
03/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.37600	1.20900	0
03/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.76600	0.64900	0
03/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.37200	0.31800	0
03/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.43000	0.36600	0
03/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.69600	0.58800	0
03/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.26800	0.23100	0
03/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.28100	1.11800	0
03/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.49600	0.42200	11,900
03/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.26400	2.08500	0
03/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.57200	0.48600	0
03/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.84000	0.71400	0
03/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.47300	0.40300	0
03/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.25600	0.22100	10,750
03/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.05100	0.04200	0
03/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.01700	0.01400	0
03/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.68900	2.86000	0
03/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.60500	3.78200	0
03/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.31100	0.42100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.07800	0.13200	0
03/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.21000	0.30400	0
03/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
03/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.28400	0.39000	0
03/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01900	0.03600	0
03/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.70600	0.84900	0
03/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.74400	0.88900	0
03/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.13400	0.20600	0
03/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.36800	0.48400	100
03/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.46000	0.58600	0
03/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.10400	0.16700	0
03/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01400	0.02700	0
03/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00400	0.00600	0
03/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.39800	0.51700	0
03/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00200	0.00400	0
03/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00500	0.01000	0
03/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.02200	0.04100	1,000
03/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01200	0.02300	0
03/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.02500	0.04700	0
03/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00200	0.00300	0
03/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.33900	0.45200	0
03/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.42800	0.55100	0
03/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00400	0.00700	560
03/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.16900	0.25300	0
03/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02900	0.05400	0
03/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
03/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00500	0.00900	5,000
03/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.09100	0.14900	0
03/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.15100	0.22900	5,128
03/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00200	0.00300	0
03/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00300	0.00500	0
03/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00300	0.00400	0
03/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01000	0.02000	0
03/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.11800	0.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.18900	0.27800	0
03/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00800	0.01700	0
03/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00600	0.01200	16,340
03/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.05800	0.10300	0
03/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
03/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.25800	0.36000	10,750
03/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00300	0.00400	0
03/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00300	0.00500	0
03/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00400	0.00600	0
03/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.03400	0.06100	800
03/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00200	0.00300	5,000
03/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.06700	0.11700	12,000
03/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01600	0.03100	0
03/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.23400	0.33200	0
03/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.03900	0.06900	3,780
03/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00700	0.01500	0
03/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.05100	0.09000	1,000
03/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.04400	0.07800	0
03/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.40800	8.22700	38,985
03/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.43700	1.28500	0
03/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.39400	1.24400	0
03/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.48100	1.32600	0
03/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.27000	2.09400	0
03/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.98700	0.87400	0
03/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.64200	0.57300	0
03/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.22100	2.04500	0
03/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.51300	1.35700	0
03/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.89100	0.78900	0
03/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.58600	0.52000	0
03/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.97900	1.80600	0
03/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.95400	0.84500	0
03/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.88300	1.71100	0
03/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.93000	1.75800	0
03/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	2.07500	1.90100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.31900	2.14200	0
03/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.56800	0.50400	0
03/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.55000	0.48800	0
03/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.45700	0.40600	3
03/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.46900	1.31500	0
03/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.33900	1.19200	30,100
03/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.25600	1.11300	0
03/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.64800	1.48600	0
03/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.29700	1.15200	0
03/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.69400	1.53000	0
03/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	1.02000	0.90400	0
03/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.77800	0.69200	0
03/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.13500	1.00100	0
03/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.62300	0.55400	0
03/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.74000	1.57500	0
03/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.60400	0.53700	0
03/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.60200	1.44300	0
03/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.75200	0.67000	5,000
03/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.38200	1.23200	10,000
03/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.78700	1.62000	0
03/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	1.09600	0.96800	0
03/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.66200	0.59200	0
03/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.83300	0.73800	0
03/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.42500	1.27300	0
03/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.83500	1.66500	0
03/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.86200	0.76200	0
03/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.72800	0.64900	0
03/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.80500	0.71400	0
03/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.68300	0.61000	0
03/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.17500	1.03800	0
03/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.21500	1.07500	0
03/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.55700	1.39900	0
03/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.92200	0.81600	0
03/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.70500	0.62900	0

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03/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	1.05800	0.93500	5,000
03/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	2.02700	1.85300	0
03/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01900	0.02600	0
03/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.15000	0.20800	2,420
03/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.39700	0.50200	0
03/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.21400	0.28900	0
03/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.04900	0.07200	0
03/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.10700	0.14800	0
03/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.11700	0.16100	0
03/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.42500	0.53300	0
03/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.29700	0.38700	0
03/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.37000	0.47200	0
03/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.25400	0.33500	0
03/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.02700	0.03800	0
03/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.06700	0.09600	0
03/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.27500	0.36100	0
03/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.45400	0.56500	0
03/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.13800	0.19100	0
03/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.02900	0.04300	0
03/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.07400	0.10500	0
03/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.34400	0.44300	0
03/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.04400	0.06600	0
03/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.54600	0.66000	0
03/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.03200	0.04800	10,000
03/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.51500	0.62700	0
03/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.12700	0.17400	0
03/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.32000	0.41500	0
03/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.16200	0.22700	0
03/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.03600	0.05300	0
03/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.08900	0.12500	0
03/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.04000	0.05900	0
03/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.09800	0.13600	0
03/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.08100	0.11500	0
03/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.06100	0.08800	1,000

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03/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.84900	0.97900	0
03/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.64200	0.76100	0
03/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.61000	0.72700	0
03/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01100	0.01500	0
03/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01700	0.02400	0
03/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.02200	0.03100	2,420
03/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.02500	0.03400	0
03/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.19600	0.26800	0
03/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.02100	0.02900	0
03/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.57800	0.69300	0
03/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.23300	0.31200	0
03/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.05500	0.08000	0
03/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01300	0.01800	0
03/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.48400	0.59600	0
03/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.17900	0.24700	0
03/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01200	0.01700	0
03/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.05900	0.08500	0
03/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.07200	0.10300	0
03/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.06500	0.09400	0
03/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.49830	8.31720	22,538
03/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.39500	1.25800	0
03/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.35700	1.22300	0
03/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.43400	1.29500	0
03/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.13600	0.17800	0
03/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.15900	0.20600	0
03/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.14700	0.19100	0
03/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.58950	8.40940	979
03/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.56600	1.43100	0
03/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.53000	1.39600	0
03/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.60400	1.46600	16,000
03/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.49400	1.36200	37,000
03/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.68800	0.62600	360
03/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	1.12200	1.02800	0
03/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.43300	0.51900	360

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.19900	1.31700	0
03/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.16500	0.20700	0
03/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.20500	0.25300	0
03/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.19100	0.23700	0
03/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.17700	0.22200	0
03/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.68860	8.50910	0
03/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.38100	1.27400	0
03/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.35200	1.25100	0
03/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.83400	0.76900	540
03/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.41100	1.29800	0
03/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.22700	1.14200	300
03/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.24500	1.36000	0
03/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.37200	0.43900	0
03/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.53800	0.63300	540
03/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.41300	0.49200	0
03/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.39200	0.46500	0
03/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.79740	8.61820	0
03/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.40400	1.32100	0
03/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.38300	1.30100	0
03/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.42700	1.34100	0
03/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.98400	0.91800	180
03/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.34100	1.26300	0
03/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.64400	0.74500	180
03/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.53000	0.62300	0
03/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.28700	1.40000	0
03/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.58600	0.68300	0
03/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.55700	0.65300	0
03/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.73400	9.55550	0
03/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.31300	2.24000	0
03/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.50200	2.42000	200
03/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.29600	2.22400	0
03/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.33000	2.25600	0
03/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.04600	1.15100	0
03/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.76800	0.86500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.11200	1.21900	0
03/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.07900	1.18500	0
03/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.54930	10.37080	0
03/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.87000	2.79000	0
03/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.85100	2.77200	0
03/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.88800	2.80800	0
03/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.48900	1.58700	0
03/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.55200	1.65100	0
03/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.52100	1.61900	0
03/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.31240	8.13250	498
03/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.32820	1.16315	0
03/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.28090	1.11789	0
03/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.37583	1.20894	0
03/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.01343	0.02644	0
03/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.01850	0.03539	0
03/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01580	0.03065	0
03/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.40800	8.22700	7
03/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	1.02015	0.90424	0
03/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.98656	0.87398	0
03/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	1.05777	0.93544	0
03/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.14977	0.20844	0
03/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.17856	0.24698	0
03/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.16215	0.22724	0
03/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.86290	12.66080	17,343
03/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.28900	1.14200	0
03/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.24800	1.10400	0
03/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.33100	1.18000	0
03/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.88100	0.77800	0
03/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.60700	1.43100	0
03/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	1.09200	0.96200	0
03/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.20800	1.06700	0
03/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.37800	2.18400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.18300	1.99200	0
03/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.02000	0.03100	0
03/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01500	0.02300	0
03/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.09500	0.15600	0
03/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.12900	0.20100	0
03/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.04400	0.07000	0
03/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.21800	0.31700	0
03/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.06800	0.11900	0
03/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.08500	0.14300	0
03/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.07600	0.13100	0
03/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	13.00090	12.79800	5,431
03/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.70700	1.54100	0
03/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.66700	1.50300	0
03/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.74700	1.58000	0
03/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.62800	1.46700	0
03/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.37400	1.23200	0
03/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.08500	1.90500	0
03/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.44200	1.29600	0
03/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	1.12800	1.00700	0
03/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.78800	1.61900	0
03/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.17300	1.99100	0
03/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.99800	1.82100	0
03/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.51200	1.36300	0
03/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.21100	0.26500	0
03/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.09700	0.12300	0
03/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.07200	0.09300	0
03/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.13700	0.17100	0
03/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.42700	0.50900	0
03/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.24100	0.29800	0
03/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.08400	0.10700	0
03/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.27300	0.33400	0
03/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.17700	0.21900	0
03/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.14600	0.18200	0
03/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.16600	0.20500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.15600	0.19300	0
03/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.13150	12.92930	2,632
03/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.67500	1.55400	0
03/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.70800	1.58400	0
03/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.64400	1.52400	0
03/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.41300	0.49500	0
03/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.37700	0.45500	0
03/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.39400	0.47500	0
03/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10860	0.10580	5,290
03/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02863	0.02584	0
03/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01878	0.01617	0
03/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03861	0.03581	0
03/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
03/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00018	0.00037	0
03/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00003	0.00004	0
03/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.11000	0.10720	26
03/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.02071	0.01839	0
03/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01302	0.01145	0
03/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.03010	0.02740	0
03/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00010	0.00020	0
03/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00302	0.00425	0
03/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00071	0.00119	0
03/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	11.03890	10.91660	27,567
03/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.28700	1.17600	0
03/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.24200	1.13400	0
03/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.33300	1.22100	0
03/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.11000	1.01300	0
03/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.52000	1.40500	0
03/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.75800	1.64100	0
03/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.66200	1.54600	0
03/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.26000	0.23700	0
03/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.15200	1.05200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.29300	0.26700	0
03/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.56700	1.45200	0
03/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.48600	0.44000	8,220
03/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.91500	0.82800	0
03/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.28100	0.25700	0
03/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.84300	0.76100	0
03/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	1.06900	0.97400	0
03/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.47300	1.35800	0
03/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.41000	0.37200	0
03/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.99000	0.89900	0
03/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.87900	0.79400	2,740
03/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.50800	0.45900	0
03/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.23000	0.21100	0
03/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	1.02900	0.93600	0
03/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.09000	0.11900	2,740
03/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.14000	0.17700	0
03/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.41900	0.49200	0
03/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.09100	1.19400	0
03/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.10100	0.13200	0
03/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.57100	0.65500	0
03/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.03400	0.04100	0
03/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.08000	0.10700	0
03/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.15400	0.19400	0
03/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.89200	0.99000	0
03/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.12600	0.16100	0
03/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.44700	0.52300	0
03/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.02800	0.03500	8,220
03/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.85400	0.95000	0
03/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.06300	0.08500	0
03/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.97100	1.07000	0
03/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.02300	0.02900	0
03/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.01900	0.02400	0
03/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.03100	0.03800	0
03/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.07100	0.09600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.04400	0.05400	0
03/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.05300	0.06700	0
03/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.04800	0.05900	0
03/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.16670	11.04360	9,976
03/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.25600	1.16600	0
03/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.22100	1.13300	0
03/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.29200	1.20100	0
03/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.15400	2.03900	0
03/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.15300	1.06800	0
03/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.49200	1.38900	0
03/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.20100	2.08500	0
03/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.41000	1.31000	0
03/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.93700	0.86700	0
03/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.86100	0.79500	0
03/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.12000	1.03600	0
03/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.70900	0.65300	0
03/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.56800	0.52100	0
03/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.79200	0.73100	0
03/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.49600	0.45500	0
03/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.77000	0.71000	0
03/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.63400	0.58200	0
03/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.70300	1.59600	0
03/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.08600	0.10200	0
03/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.76700	0.83800	0
03/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.55300	0.61600	0
03/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.07900	1.16100	0
03/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.52500	0.58700	0
03/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.90100	0.97700	0
03/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.64200	0.70900	0
03/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.25300	0.29200	0
03/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.44400	0.50100	0
03/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.37000	0.42300	0
03/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.14300	0.16600	0
03/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.03400	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.12500	0.14500	0
03/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.23600	0.27400	0
03/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.03700	0.04500	0
03/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.17500	0.20700	0
03/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.20400	0.23900	0
03/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.18900	0.22200	0
03/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.28910	11.16470	14,119
03/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.25800	1.17800	0
03/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.22900	1.15000	0
03/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.28700	1.20600	0
03/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.34800	0.39100	0
03/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.39000	0.43500	0
03/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.36900	0.41300	0
03/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.41280	11.28880	250
03/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.25000	1.21400	0
03/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.28000	1.24300	0
03/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.22100	1.18700	0
03/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.58400	0.67400	0
03/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.54300	0.63000	0
03/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.56300	0.65100	0
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	8.24680	8.06880	0
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.54700	1.37000	0
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.49700	1.32000	0
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.59700	1.42000	0
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	1.24800	1.07200	14,286
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.85200	0.68800	6,757
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.09200	0.07500	11,429
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.14400	0.11300	11,765
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.06000	0.05100	11,111
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	0.81300	0.98200	0
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.39700	0.54400	0
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.59500	0.75600	0
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00500	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00100	0
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00100	0.00300	0
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00100	0
03/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00100	0
03/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.91600	7.83310	10,759
03/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.28200	1.20500	0
03/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.23500	1.15400	0
03/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.32900	1.25100	0
03/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.55000	0.49600	0
03/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.69800	0.63600	0
03/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.08200	0.10300	0
03/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.13400	0.16300	0
03/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01300	0.01800	0
03/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01900	0.02100	0
03/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01600	0.02200	0
03/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.93440	7.85090	22,259
03/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.85000	0.79000	0
03/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.81500	0.75600	0
03/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.88700	0.82500	0
03/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.74500	0.68900	0
03/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.08300	1.01500	0
03/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.53600	0.49400	0
03/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.71200	0.65700	0
03/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.04200	0.97500	0
03/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.75600	1.67600	0
03/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.02200	0.02500	0
03/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.10800	0.12400	0
03/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.22800	0.25600	0
03/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.35200	0.39300	0
03/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.09900	0.11400	0
03/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.21100	0.23800	0
03/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.15300	0.17400	0
03/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.18100	0.20500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.16600	0.18900	0
03/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.95670	7.87240	6,090
03/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.69800	0.65200	0
03/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.72500	0.67700	0
03/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.67100	0.62700	0
03/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.41400	0.45500	0
03/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.36800	0.40500	0
03/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.39100	0.43000	0
03/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.84760	8.78040	0
03/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.84900	1.78400	0
03/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.81000	1.74400	0
03/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.88700	1.82400	0
03/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28900	0.29400	0
03/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.31200	0.31400	0
03/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30100	0.30400	0
03/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.91340	7.79280	10
03/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.71400	0.61900	0
03/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.67300	0.58100	0
03/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.75600	0.65900	0
03/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.42000	0.35700	0
03/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.12700	1.01300	0
03/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.45100	0.38400	0
03/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.07900	0.96600	0
03/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.59300	0.50800	0
03/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.03100	0.92000	0
03/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.55500	0.47500	0
03/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.09200	0.13200	0
03/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01800	0.02700	0
03/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.08000	0.11500	0
03/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01600	0.02300	0
03/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.13800	0.19100	0
03/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01400	0.02000	0
03/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.15700	0.21400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.04300	0.06600	0
03/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.06000	0.08800	0
03/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.05100	0.07600	0
03/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.99510	7.87360	0
03/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.64100	0.57000	0
03/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.67400	0.59900	0
03/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.60800	0.54200	0
03/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.21300	0.26800	0
03/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.17900	0.22500	0
03/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.19600	0.24600	0
03/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.08380	0.06920	12,659
03/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.11890	0.09530	18,519
03/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.11360	0.13430	12,423
03/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.54610	0.48300	100,000
03/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.09020	0.13480	100,000
03/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.13150	0.15210	12,346
03/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.09480	8.98180	50
03/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.88500	0.80600	0
03/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.84700	0.77100	0
03/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.92400	0.84300	0
03/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.74000	0.67300	0
03/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	1.00700	0.91900	0
03/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.23200	1.12900	0
03/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.70600	0.64300	0
03/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.51000	0.46800	0
03/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.32300	0.29800	0
03/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.40500	0.37300	0
03/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.77400	0.70300	0
03/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.14100	1.04000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.37100	1.26700	0
03/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.55900	0.51300	0
03/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.46600	1.36000	0
03/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.61300	0.56100	0
03/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.48700	0.44700	0
03/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.67300	0.61500	0
03/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.38700	0.35600	0
03/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.30800	0.28600	0
03/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.66300	0.75400	0
03/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.49200	0.57400	0
03/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.17800	0.23300	0
03/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.34200	0.41500	0
03/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.21800	0.27900	0
03/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02100	0.02800	0
03/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.26400	0.33100	0
03/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02600	0.03500	0
03/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.04600	0.05800	0
03/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.12900	0.17100	0
03/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.46000	0.54100	0
03/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.62800	0.71600	0
03/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.31500	0.38600	0
03/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.16100	0.21100	0
03/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.03700	0.04700	0
03/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.06200	0.08700	0
03/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.14500	0.19100	0
03/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.07900	0.11100	0
03/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.10200	0.13900	0
03/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.09000	0.12400	0
03/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.22100	9.10710	0
03/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.91100	0.84700	0
03/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.94100	0.87500	0
03/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.88200	0.82000	0
03/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.31100	0.36300	0
03/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.27000	0.31800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.29000	0.34000	0
03/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,487.95000	16,195.29000	0
03/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.30420	1.27450	0
03/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.20810	0.18170	0
03/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.25550	0.22750	0
03/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.16360	0.13950	0
03/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00940	0.01500	0
03/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00130	0.00300	0
03/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00390	0.00720	0
03/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.32100	1.29110	0
03/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.15670	0.13710	0
03/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.12570	0.10940	0
03/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.19260	0.16980	0
03/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02160	0.02870	0
03/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05470	0.06830	0
03/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.03570	0.04600	0
Future Open Interest							748,999.00
Option Open Interest							322,604.00
Grand Total							1,071,603.00