



# Currency Futures & Options Monthly Statistics

From: 03/10/2011 To: 12/10/2011

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	7.00	C	Foreign Exchange Future	1.32800	1.16300	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	7.50	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	8.15	C	Foreign Exchange Future	0.47300	0.40300	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	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	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	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	11.90	C	Foreign Exchange Future	0.01700	0.01400	0
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	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	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	8.75	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	8.15	P	Foreign Exchange Future	0.31100	0.42100	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	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	7.25	P	Foreign Exchange Future	0.03400	0.06100	800
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	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	8.10	C	Foreign Exchange Future	0.70500	0.62900	0
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	6.15	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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
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	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	\$ / R On 19 March 2012	6.90	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	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
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	6.10	P	Foreign Exchange Future	0.01100	0.01500	0

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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	6.40	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	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	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	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	7.25	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	P	Foreign Exchange Future	1.19900	1.31700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	7.90	P	Foreign Exchange Future	0.43300	0.51900	360
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	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	C	Foreign Exchange Future	0.83400	0.76900	540
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	8.55	C	Foreign Exchange Future	2.29600	2.22400	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	8.45	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	11.70	C	Foreign Exchange Future	1.51200	1.36300	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	11.10	P	Foreign Exchange Future	0.09700	0.12300	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	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	11.90	C	Foreign Exchange Future	1.64400	1.52400	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	11.80	P	Foreign Exchange Future	0.37700	0.45500	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	11.85	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	0.07	C	Foreign Exchange Future	0.03861	0.03581	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	0.09	P	Foreign Exchange Future	0.00018	0.00037	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	0.08	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	0.08	C	Foreign Exchange Future	0.03010	0.02740	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	0.10	P	Foreign Exchange Future	0.00302	0.00425	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	0.09	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	10.10	C	Foreign Exchange Future	1.02900	0.93600	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	10.95	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	10.10	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	10.15	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	9.55	C	Foreign Exchange Future	1.70300	1.59600	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	11.30	P	Foreign Exchange Future	0.76700	0.83800	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	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	10.78	C	Foreign Exchange Future	1.22100	1.18700	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	10.68	P	Foreign Exchange Future	0.54300	0.63000	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	10.73	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	6.20	C	Foreign Exchange Future	1.75600	1.67600	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	7.00	P	Foreign Exchange Future	0.10800	0.12400	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	7.45	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	7.70	C	Foreign Exchange Future	0.67100	0.62700	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	7.60	P	Foreign Exchange Future	0.36800	0.40500	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	7.65	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	7.45	C	Foreign Exchange Future	0.55500	0.47500	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	6.90	P	Foreign Exchange Future	0.01800	0.02700	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	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	7.60	C	Foreign Exchange Future	0.60800	0.54200	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	7.50	P	Foreign Exchange Future	0.17900	0.22500	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	7.55	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	9.45	C	Foreign Exchange Future	0.30800	0.28600	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	9.20	P	Foreign Exchange Future	0.49200	0.57400	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	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	8.65	C	Foreign Exchange Future	0.88200	0.82000	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	8.55	P	Foreign Exchange Future	0.27000	0.31800	0
03/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.31100	0.36300	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	1.15	C	Foreign Exchange Future	0.16360	0.13950	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	1.05	P	Foreign Exchange Future	0.00130	0.00300	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	1.10	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	1.15	C	Foreign Exchange Future	0.19260	0.16980	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	1.25	P	Foreign Exchange Future	0.05470	0.06830	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	1.20	P	Foreign Exchange Future	0.03570	0.04600	0
04/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.35720	8.31240	305,558
04/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	1.05300	1.00600	0
04/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	1.01000	0.96300	0
04/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.09700	1.05100	0
04/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.61400	1.56900	6,425
04/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.58500	0.54600	0
04/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	1.14200	1.09600	5,560
04/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	2.20900	2.16400	0
04/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.37400	1.32800	0
04/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.92500	0.87900	11,280
04/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.91100	1.86600	0
04/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.96000	1.91500	0
04/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	2.11000	2.06500	0
04/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.55800	0.52000	0
04/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.40900	2.36400	0
04/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.96700	0.92000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.66300	1.61800	0
04/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.56500	1.52000	200
04/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.64200	0.60100	0
04/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.77400	0.73000	0
04/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.51700	1.47200	560
04/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	2.06000	2.01500	0
04/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	2.01000	1.96500	0
04/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.35900	2.31400	0
04/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.70600	0.66300	1,000
04/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.29300	0.26800	0
04/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.02000	0.01700	0
04/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.88500	0.84000	0
04/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.50900	0.47300	0
04/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.28000	0.25600	10,750
04/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.05700	0.05100	0
04/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.81000	0.76600	0
04/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.40400	0.37200	0
04/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.46400	0.43000	0
04/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.73900	0.69600	0
04/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.32600	1.28100	0
04/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.53300	0.49600	11,900
04/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.30900	2.26400	0
04/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.61200	0.57200	0
04/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.84700	0.80300	0
04/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.76200	1.71700	0
04/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.50800	2.46300	0
04/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.67400	0.63100	0
04/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	1.18700	1.14100	14,600
04/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.81100	1.76600	0
04/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.42400	0.39000	0
04/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.48600	0.45100	0
04/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.25900	2.21400	0
04/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	1.23300	1.18700	0
04/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.46900	1.42400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.28000	1.23400	0
04/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.71200	1.66700	0
04/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	2.15900	2.11400	0
04/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.44300	0.41000	0
04/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.86100	1.81600	0
04/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.42100	1.37600	0
04/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.32100	0.00000	400
04/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01400	0.01400	0
04/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00400	0.00400	0
04/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.38600	0.39800	0
04/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
04/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00500	0.00500	0
04/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.02300	0.02200	1,000
04/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01200	0.01200	0
04/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.02600	0.02500	0
04/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
04/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.32900	0.33900	0
04/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.41700	0.42800	0
04/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00400	0.00400	560
04/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.16700	0.16900	0
04/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.03000	0.02900	0
04/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
04/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00500	0.00500	5,000
04/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.09000	0.09100	0
04/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.20500	0.21000	0
04/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00200	0.00200	0
04/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.27600	0.28400	0
04/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01900	0.01900	0
04/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.13200	0.13400	0
04/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.35700	0.36800	100
04/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.44700	0.46000	0
04/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.10300	0.10400	0
04/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.65000	2.68900	0
04/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.56300	3.60500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.30200	0.31100	400
04/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.07800	0.07800	0
04/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.61400	0.00000	0
04/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.68600	0.70600	0
04/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.72300	0.74400	0
04/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.14900	0.15100	5,128
04/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00200	0.00200	0
04/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
04/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00300	0.00300	0
04/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01000	0.01000	0
04/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.11700	0.11800	0
04/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.18500	0.18900	0
04/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00800	0.00800	0
04/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00600	0.00600	16,340
04/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.06000	0.05800	0
04/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
04/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.25100	0.25800	10,750
04/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00300	0.00300	0
04/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00300	0.00300	0
04/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00400	0.00400	0
04/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.03500	0.03400	800
04/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00200	0.00200	5,000
04/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.06800	0.06700	12,000
04/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01700	0.01600	0
04/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.22800	0.23400	0
04/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.04000	0.03900	3,780
04/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00700	0.00700	0
04/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.05300	0.05100	1,000
04/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.04600	0.04400	0
04/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.45330	8.40800	47,253
04/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.48200	1.43700	0
04/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.43900	1.39400	0
04/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.52600	1.48100	0
04/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.51300	1.46900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.38400	1.33900	30,100
04/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.30100	1.25600	0
04/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.69200	1.64800	0
04/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.34200	1.29700	0
04/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.73800	1.69400	0
04/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	1.06500	1.02000	0
04/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.81700	0.77800	0
04/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.18000	1.13500	0
04/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.65500	0.62300	0
04/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.78500	1.74000	0
04/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.63500	0.60400	0
04/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.64700	1.60200	0
04/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.79000	0.75200	5,000
04/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.42700	1.38200	10,000
04/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.83300	1.78700	0
04/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	1.14100	1.09600	0
04/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.69600	0.66200	0
04/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.87300	0.83300	0
04/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.47000	1.42500	0
04/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.88000	1.83500	0
04/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.90200	0.86200	0
04/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.76400	0.72800	0
04/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.84400	0.80500	0
04/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.71800	0.68300	0
04/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.22000	1.17500	0
04/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.26000	1.21500	0
04/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.60200	1.55700	0
04/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.96300	0.92200	0
04/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.74100	0.70500	0
04/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	1.10300	1.05800	5,000
04/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	2.07200	2.02700	0
04/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.31500	2.27000	0
04/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	1.02800	0.98700	0
04/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.67500	0.64200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.26600	2.22100	0
04/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.55700	1.51300	0
04/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.93200	0.89100	0
04/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.61600	0.58600	0
04/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	2.02400	1.97900	0
04/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.99500	0.95400	0
04/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.92800	1.88300	0
04/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.97600	1.93000	0
04/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.48200	0.45700	3
04/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	2.12100	2.07500	0
04/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.36400	2.31900	0
04/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.59800	0.56800	0
04/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.58000	0.55000	0
04/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.62700	0.64200	0
04/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.59500	0.61000	0
04/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01100	0.01100	0
04/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01800	0.01700	0
04/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.82900	0.84900	0
04/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.02300	0.02200	2,420
04/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.02500	0.02500	0
04/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.19200	0.19600	0
04/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.02100	0.02100	0
04/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.56300	0.57800	0
04/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.22900	0.23300	0
04/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.05400	0.05500	0
04/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01300	0.01300	0
04/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.47200	0.48400	0
04/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.17500	0.17900	0
04/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01200	0.01200	0
04/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01900	0.01900	0
04/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.15000	0.15000	2,420
04/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.38800	0.39700	0
04/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.21000	0.21400	0
04/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.04900	0.04900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.10700	0.10700	0
04/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.11700	0.11700	0
04/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.41500	0.42500	0
04/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.29100	0.29700	0
04/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.36100	0.37000	0
04/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.24900	0.25400	0
04/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.02700	0.02700	0
04/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.06700	0.06700	0
04/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.27000	0.27500	0
04/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.44300	0.45400	0
04/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.13800	0.13800	0
04/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.03000	0.02900	0
04/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.07400	0.07400	0
04/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.33700	0.34400	0
04/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.04400	0.04400	0
04/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.53200	0.54600	0
04/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.03200	0.03200	10,000
04/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.50200	0.51500	0
04/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.12700	0.12700	0
04/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.31400	0.32000	0
04/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.16200	0.16200	0
04/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.03500	0.03600	0
04/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.08900	0.08900	0
04/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.03900	0.04000	0
04/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.09800	0.09800	0
04/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.08100	0.08100	0
04/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.06000	0.06100	1,000
04/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.05900	0.05900	0
04/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.07200	0.07200	0
04/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.06500	0.06500	0
04/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.54200	8.49830	22,638
04/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.43700	1.39500	0
04/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.39900	1.35700	0
04/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.47500	1.43400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.13300	0.13600	0
04/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.15700	0.15900	0
04/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.14500	0.14700	0
04/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.63050	8.58950	979
04/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.60400	1.56600	0
04/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.56700	1.53000	0
04/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.64200	1.60400	16,000
04/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.53100	1.49400	37,000
04/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.70900	0.68800	360
04/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	1.15200	1.12200	0
04/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.86500	0.00000	0
04/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.68200	0.00000	2,000
04/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.83500	0.00000	2,000
04/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.25200	0.00000	0
04/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.42200	0.43300	360
04/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.17900	1.19900	0
04/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.16200	0.16500	0
04/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.20100	0.20500	0
04/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.18700	0.19100	0
04/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.17400	0.17700	0
04/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.72850	8.68860	0
04/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.41400	1.38100	0
04/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.38400	1.35200	0
04/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.44400	1.41100	0
04/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.25600	1.22700	300
04/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.85700	0.83400	540
04/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.22900	1.24500	0
04/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.36600	0.37200	0
04/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.52800	0.53800	540
04/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.40600	0.41300	0
04/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.38600	0.39200	0
04/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.83750	8.79740	0
04/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.43900	1.40400	0
04/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	1.01300	0.98400	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.37600	1.34100	0
04/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.41700	1.38300	0
04/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.46500	1.42700	0
04/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.52800	0.53000	0
04/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.27600	1.28700	0
04/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.58000	0.58600	0
04/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.63900	0.64400	180
04/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.55200	0.55700	0
04/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.77920	9.73400	0
04/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.35000	2.31300	0
04/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.33300	2.29600	0
04/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.54500	2.50200	200
04/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.36800	2.33000	0
04/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.03900	1.04600	0
04/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.76600	0.76800	0
04/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.10400	1.11200	0
04/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.07100	1.07900	0
04/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.59450	10.54930	0
04/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.90400	2.87000	0
04/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.88500	2.85100	0
04/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.92400	2.88800	0
04/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.48000	1.48900	0
04/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54100	1.55200	0
04/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.51000	1.52100	0
04/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.35720	8.31240	535
04/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.37360	1.32820	0
04/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.32643	1.28090	0
04/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.42111	1.37583	0
04/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.01391	0.01343	0
04/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.01923	0.01850	0
04/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01640	0.01580	0
04/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.45330	8.40800	7
04/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	1.06519	1.02015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	1.02832	0.98656	0
04/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	1.10278	1.05777	0
04/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.14948	0.14977	0
04/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.17502	0.17856	0
04/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.16189	0.16215	0
04/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.87220	12.86290	17,338
04/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.31800	1.28900	0
04/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.27800	1.24800	0
04/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.35900	1.33100	0
04/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.39000	2.37800	0
04/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.19600	2.18300	0
04/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.92000	0.88100	0
04/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.62800	1.60700	0
04/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	1.12600	1.09200	0
04/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.23900	1.20800	0
04/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.11700	0.09500	0
04/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.15400	0.12900	0
04/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.05600	0.04400	0
04/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.24800	0.21800	0
04/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.02400	0.02000	0
04/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01800	0.01500	0
04/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.08700	0.06800	0
04/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.10600	0.08500	0
04/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.09600	0.07600	0
04/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	13.01170	13.00090	6,564
04/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.73000	1.70700	0
04/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.69100	1.66700	0
04/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.76900	1.74700	0
04/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.65300	1.62800	0
04/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.54000	1.51200	0
04/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.40400	1.37400	0
04/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.10100	2.08500	0
04/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.47100	1.44200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	1.16200	1.12800	0
04/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.80900	1.78800	0
04/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.18800	2.17300	0
04/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	2.01500	1.99800	0
04/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.10300	0.09700	0
04/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.07600	0.07200	0
04/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.14700	0.13700	0
04/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.45000	0.42700	0
04/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.25900	0.24100	0
04/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.08900	0.08400	0
04/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.29200	0.27300	0
04/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.22800	0.21100	0
04/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.19100	0.17700	0
04/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.15700	0.14600	0
04/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.17900	0.16600	0
04/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.16800	0.15600	0
04/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.14090	13.13150	2,637
04/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.68200	1.67500	0
04/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.65100	1.64400	0
04/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.71500	1.70800	0
04/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.37400	0.37700	0
04/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.41000	0.41300	0
04/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.39100	0.39400	0
04/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10910	0.10860	5,890
04/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02913	0.02863	0
04/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01930	0.01878	0
04/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03911	0.03861	0
04/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
04/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00020	0.00018	0
04/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00003	0.00003	0
04/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.11050	0.11000	26
04/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.02123	0.02071	0
04/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.03061	0.03010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01352	0.01302	0
04/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00302	0.00302	0
04/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00011	0.00010	0
04/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00073	0.00071	0
04/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	11.09090	11.03890	27,567
04/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.34000	1.28700	0
04/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.29400	1.24200	0
04/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	1.04000	0.99000	0
04/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	1.07900	1.02900	0
04/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.92600	0.87900	2,740
04/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.54500	0.50800	0
04/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.25100	0.23000	0
04/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.38600	1.33300	0
04/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.16000	1.11000	0
04/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.57200	1.52000	0
04/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.81000	1.75800	0
04/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.71400	1.66200	0
04/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.28300	0.26000	0
04/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.20500	1.15200	0
04/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.31900	0.29300	0
04/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.61900	1.56700	0
04/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.52300	0.48600	8,220
04/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.96300	0.91500	0
04/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.30600	0.28100	0
04/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.89100	0.84300	0
04/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	1.11900	1.06900	0
04/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.52500	1.47300	0
04/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.44300	0.41000	0
04/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.55200	0.57100	0
04/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.03400	0.03400	0
04/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.07800	0.08000	0
04/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.15000	0.15400	0
04/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.86500	0.89200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.12200	0.12600	0
04/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.43200	0.44700	0
04/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.02800	0.02800	8,220
04/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.82800	0.85400	0
04/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.06400	0.06300	0
04/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.94200	0.97100	0
04/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.02300	0.02300	0
04/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.01900	0.01900	0
04/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.03100	0.03100	0
04/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.06900	0.07100	0
04/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.04500	0.04400	0
04/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.40400	0.41900	0
04/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.06000	1.09100	0
04/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.08800	0.09000	2,740
04/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.13500	0.14000	0
04/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.09900	0.10100	0
04/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.05300	0.05300	0
04/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.04900	0.04800	0
04/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.22130	11.16670	9,761
04/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.30700	1.25600	0
04/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.27200	1.22100	0
04/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.34600	1.29200	0
04/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.21200	2.15400	0
04/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.20200	1.15300	0
04/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.54800	1.49200	0
04/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.25800	2.20100	0
04/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.46600	1.41000	0
04/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.98200	0.93700	0
04/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.90200	0.86100	0
04/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.16900	1.12000	0
04/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.74400	0.70900	0
04/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.59800	0.56800	0
04/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.83000	0.79200	0
04/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.52300	0.49600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.80800	0.77000	0
04/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.66700	0.63400	0
04/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.76000	1.70300	0
04/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.08900	0.08600	0
04/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.74600	0.76700	0
04/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.53700	0.55300	0
04/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.05200	1.07900	0
04/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.50900	0.52500	0
04/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.87700	0.90100	0
04/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.62300	0.64200	0
04/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.24800	0.25300	0
04/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.43100	0.44400	0
04/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.36100	0.37000	0
04/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.14500	0.14300	0
04/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.03700	0.03400	0
04/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.12700	0.12500	0
04/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.23100	0.23600	0
04/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.04100	0.03700	0
04/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.17500	0.17500	0
04/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.20100	0.20400	0
04/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.18600	0.18900	0
04/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.34310	11.28910	14,119
04/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.30100	1.25800	0
04/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.27100	1.22900	0
04/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.33100	1.28700	0
04/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.33800	0.34800	0
04/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.37800	0.39000	0
04/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.35800	0.36900	0
04/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.46540	11.41280	250
04/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.28400	1.25000	0
04/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.25400	1.22100	0
04/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.31400	1.28000	0
04/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.52400	0.54300	0
04/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.56400	0.58400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.54400	0.56300	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	8.29090	8.24680	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.59100	1.54700	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.54100	1.49700	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.64100	1.59700	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	1.29200	1.24800	14,286
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.89500	0.85200	6,757
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.09800	0.09200	11,429
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.15500	0.14400	11,765
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.06400	0.06000	11,111
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	0.77300	0.81300	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.36400	0.39700	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.55700	0.59500	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00400	0.00500	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00000	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00100	0.00100	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00000	0
04/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00000	0
04/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.83100	7.91600	10,759
04/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.20000	1.28200	0
04/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.15400	1.23500	0
04/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.63900	0.69800	0
04/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.24700	1.32900	0
04/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.50000	0.55000	0
04/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.16900	0.13400	0
04/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01600	0.01300	0
04/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.10800	0.08200	0
04/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02300	0.01900	0
04/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01900	0.01600	0
04/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.85160	7.93440	22,259
04/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.80300	0.85000	0
04/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.76900	0.81500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.83800	0.88700	0
04/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.70400	0.74500	0
04/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.02500	1.08300	0
04/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.51000	0.53600	0
04/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.67200	0.71200	0
04/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.98600	1.04200	0
04/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.68000	1.75600	0
04/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.02800	0.02200	0
04/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.13400	0.10800	0
04/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.27000	0.22800	0
04/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.40800	0.35200	0
04/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.12300	0.09900	0
04/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.25200	0.21100	0
04/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.18600	0.15300	0
04/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.21700	0.18100	0
04/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.20100	0.16600	0
04/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.87590	7.95670	6,090
04/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.67500	0.69800	0
04/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.70100	0.72500	0
04/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.65100	0.67100	0
04/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.47500	0.41400	0
04/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.42500	0.36800	0
04/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.44900	0.39100	0
04/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.81650	8.84760	0
04/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.81900	1.84900	0
04/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.78100	1.81000	0
04/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.85700	1.88700	0
04/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29100	0.28900	0
04/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.31500	0.31200	0
04/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30300	0.30100	0
04/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.85530	7.91340	10
04/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.67200	0.71400	0
04/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.63200	0.67300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.71300	0.75600	0
04/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.39400	0.42000	0
04/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.07300	1.12700	0
04/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.42400	0.45100	0
04/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.02600	1.07900	0
04/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.55600	0.59300	0
04/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.97900	1.03100	0
04/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.52000	0.55500	0
04/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.11500	0.09200	0
04/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.02400	0.01800	0
04/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.10100	0.08000	0
04/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.02100	0.01600	0
04/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.16900	0.13800	0
04/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01800	0.01400	0
04/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.18900	0.15700	0
04/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.05800	0.04300	0
04/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.07700	0.06000	0
04/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.06700	0.05100	0
04/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.93760	7.99510	0
04/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.60800	0.64100	0
04/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.57900	0.60800	0
04/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.64100	0.67400	0
04/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.20300	0.17900	0
04/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.24100	0.21300	0
04/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.22000	0.19600	0
04/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.08310	0.08380	12,659
04/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.12010	0.11890	18,519
04/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.10800	0.11360	12,423
04/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.56790	0.54610	100,000
04/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.08100	0.09020	100,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.12500	0.13150	12,346
04/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.09700	9.09480	50
04/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.89900	0.88500	0
04/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.86200	0.84700	0
04/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.93700	0.92400	0
04/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.75700	0.74000	0
04/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	1.01900	1.00700	0
04/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.23900	1.23200	0
04/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.72400	0.70600	0
04/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.53200	0.51000	0
04/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.34500	0.32300	0
04/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.42800	0.40500	0
04/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.79100	0.77400	0
04/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.14900	1.14100	0
04/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.37700	1.37100	0
04/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.58100	0.55900	0
04/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.47000	1.46600	0
04/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.63400	0.61300	0
04/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.51000	0.48700	0
04/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.69300	0.67300	0
04/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.41000	0.38700	0
04/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.33100	0.30800	0
04/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.68400	0.66300	0
04/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.51300	0.49200	0
04/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.19600	0.17800	0
04/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.36300	0.34200	0
04/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.23700	0.21800	0
04/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02300	0.02100	0
04/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.28400	0.26400	0
04/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.03000	0.02600	0
04/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.05200	0.04600	0
04/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.14400	0.12900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.48100	0.46000	0
04/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.64800	0.62800	0
04/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.33500	0.31500	0
04/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.17700	0.16100	0
04/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.04200	0.03700	0
04/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.07200	0.06200	0
04/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.16000	0.14500	0
04/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.09000	0.07900	0
04/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.11500	0.10200	0
04/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.10200	0.09000	0
04/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.22480	9.22100	0
04/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.93200	0.91100	0
04/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.90300	0.88200	0
04/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.96100	0.94100	0
04/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.28600	0.27000	0
04/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.32800	0.31100	0
04/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.30700	0.29000	0
04/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,564.52000	16,487.95000	0
04/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.31120	1.30420	0
04/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.21510	0.20810	0
04/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.26250	0.25550	0
04/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.17070	0.16360	0
04/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00950	0.00940	0
04/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00130	0.00130	0
04/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00390	0.00390	0
04/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.32810	1.32100	0
04/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.16330	0.15670	0
04/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.19950	0.19260	0
04/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.13190	0.12570	0
04/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05380	0.05470	0
04/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02140	0.02160	0
04/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.03520	0.03570	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.10690	8.35720	306,229
05/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.83500	1.05300	0
05/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.79700	1.01000	0
05/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.87400	1.09700	0
05/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.37100	1.61400	6,425
05/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.44300	0.58500	0
05/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.91600	1.14200	5,560
05/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.96000	2.20900	0
05/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.13700	1.37400	0
05/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.72400	0.92500	11,280
05/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.66200	1.91100	0
05/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.71200	1.96000	0
05/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.86000	2.11000	0
05/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.42200	0.55800	0
05/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.15900	2.40900	0
05/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.76000	0.96700	0
05/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.41900	1.66300	0
05/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.32300	1.56500	200
05/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.48900	0.64200	0
05/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.59400	0.77400	0
05/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.27600	1.51700	560
05/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.81100	2.06000	0
05/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.76100	2.01000	0
05/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.10900	2.35900	0
05/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.53900	0.70600	1,000
05/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.65600	0.84700	0
05/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.51500	1.76200	0
05/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.25800	2.50800	0
05/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.51300	0.67400	0
05/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.95900	1.18700	14,600
05/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.56400	1.81100	0
05/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.31600	0.42400	0
05/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.36500	0.48600	0
05/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.00900	2.25900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	1.00200	1.23300	0
05/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.22900	1.46900	0
05/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.04700	1.28000	0
05/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.46700	1.71200	0
05/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.91000	2.15900	0
05/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.33100	0.44300	0
05/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.61300	1.86100	0
05/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.18300	1.42100	0
05/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.62400	0.81000	0
05/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.30100	0.40400	0
05/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.34800	0.46400	0
05/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.56600	0.73900	0
05/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.09100	1.32600	0
05/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.40300	0.53300	11,900
05/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.05900	2.30900	0
05/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.46500	0.61200	0
05/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.69000	0.88500	0
05/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.38300	0.50900	100
05/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.20800	0.28000	10,750
05/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.03800	0.05700	0
05/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.21800	0.29300	0
05/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.01300	0.02000	0
05/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.23800	0.32100	400
05/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.78100	0.61400	0
05/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.86100	0.68600	0
05/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.90100	0.72300	0
05/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.88100	2.65000	0
05/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.80600	3.56300	0
05/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.42600	0.30200	400
05/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.13300	0.07800	0
05/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.30800	0.20500	0
05/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00200	0.00200	0
05/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.39600	0.27600	0
05/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.03400	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.20900	0.13200	0
05/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.49100	0.35700	100
05/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.59400	0.44700	0
05/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.16700	0.10300	0
05/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.02600	0.01400	0
05/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00600	0.00400	0
05/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.52400	0.38600	0
05/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00300	0.00200	0
05/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01000	0.00500	0
05/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.04000	0.02300	1,000
05/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.02200	0.01200	0
05/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.04500	0.02600	0
05/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
05/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.45800	0.32900	0
05/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.55900	0.41700	0
05/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00700	0.00400	560
05/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.25600	0.16700	0
05/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.05200	0.03000	0
05/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
05/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00800	0.00500	5,000
05/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.14900	0.09000	0
05/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.23200	0.14900	5,128
05/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00200	0.00200	0
05/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00400	0.00300	0
05/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00400	0.00300	0
05/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01900	0.01000	0
05/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.18700	0.11700	0
05/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.28200	0.18500	0
05/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01600	0.00800	0
05/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01200	0.00600	16,340
05/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.10300	0.06000	0
05/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
05/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.36500	0.25100	10,750
05/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00300	0.00300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00500	0.00300	0
05/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00500	0.00400	0
05/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.05900	0.03500	800
05/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00300	0.00200	5,000
05/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.11700	0.06800	12,000
05/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.03000	0.01700	0
05/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.33600	0.22800	0
05/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.06700	0.04000	3,780
05/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.01400	0.00700	0
05/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.09000	0.05300	1,000
05/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.07800	0.04600	0
05/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.19950	8.45330	47,113
05/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.25700	1.48200	0
05/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.21600	1.43900	0
05/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.29800	1.52600	0
05/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.28600	1.51300	0
05/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.16500	1.38400	30,100
05/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.08700	1.30100	0
05/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.45700	1.69200	0
05/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.12500	1.34200	0
05/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.50100	1.73800	0
05/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.88000	1.06500	0
05/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.67300	0.81700	0
05/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.82200	0.99500	0
05/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.68200	1.92800	0
05/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.72900	1.97600	0
05/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.87200	2.12100	0
05/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.11400	2.36400	0
05/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.49000	0.59800	0
05/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.47500	0.58000	0
05/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.39600	0.48200	3
05/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.97500	1.18000	0
05/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.54000	0.65500	0
05/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.54600	1.78500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.52300	0.63500	0
05/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.41400	1.64700	0
05/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.65200	0.79000	5,000
05/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.20500	1.42700	10,000
05/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.59100	1.83300	0
05/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.94200	1.14100	0
05/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.57600	0.69600	0
05/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.71800	0.87300	0
05/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.24500	1.47000	0
05/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.63600	1.88000	0
05/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.74100	0.90200	0
05/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.63200	0.76400	0
05/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.69500	0.84400	0
05/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.59400	0.71800	0
05/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.01100	1.22000	0
05/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.04900	1.26000	0
05/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.37100	1.60200	0
05/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.79400	0.96300	0
05/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.61200	0.74100	0
05/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.91100	1.10300	5,000
05/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.82400	2.07200	0
05/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.06500	2.31500	0
05/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.85100	1.02800	0
05/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.55700	0.67500	0
05/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.01700	2.26600	0
05/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.32800	1.55700	0
05/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.76700	0.93200	0
05/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.50600	0.61600	0
05/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.77700	2.02400	0
05/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.02800	0.02100	0
05/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.70700	0.56300	0
05/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.31800	0.22900	0
05/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.07900	0.05400	0
05/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01800	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.60800	0.47200	0
05/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.25200	0.17500	0
05/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01600	0.01200	0
05/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.02500	0.01900	0
05/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.21200	0.15000	2,420
05/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.51300	0.38800	0
05/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.29500	0.21000	0
05/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.07200	0.04900	0
05/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.15000	0.10700	0
05/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.16200	0.11700	0
05/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.54500	0.41500	0
05/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.39600	0.29100	0
05/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.48300	0.36100	0
05/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.34200	0.24900	0
05/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.03700	0.02700	0
05/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.09600	0.06700	0
05/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.36900	0.27000	0
05/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.57700	0.44300	0
05/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.19300	0.13800	0
05/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.04200	0.03000	0
05/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.10600	0.07400	0
05/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.45300	0.33700	0
05/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.06500	0.04400	0
05/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.67400	0.53200	0
05/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.04700	0.03200	10,000
05/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.64100	0.50200	0
05/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.17600	0.12700	0
05/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.99700	0.82900	0
05/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.77600	0.62700	0
05/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.74100	0.59500	0
05/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01500	0.01100	0
05/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.02300	0.01800	0
05/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.03000	0.02300	2,420
05/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.03300	0.02500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.27300	0.19200	0
05/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.42400	0.31400	0
05/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.23100	0.16200	0
05/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.05200	0.03500	0
05/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.12600	0.08900	0
05/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.05800	0.03900	0
05/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.13800	0.09800	0
05/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.11600	0.08100	0
05/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08700	0.06000	1,000
05/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.08500	0.05900	0
05/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.10300	0.07200	0
05/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.09400	0.06500	0
05/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.28480	8.54200	22,713
05/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.22500	1.43700	0
05/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.18900	1.39900	0
05/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.26100	1.47500	0
05/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.17600	0.13300	0
05/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.20400	0.15700	0
05/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.19000	0.14500	0
05/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.36980	8.63050	979
05/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.39400	1.60400	0
05/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.36000	1.56700	0
05/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.42900	1.64200	16,000
05/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.32700	1.53100	37,000
05/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.61400	0.70900	360
05/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	1.00400	1.15200	0
05/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.75100	0.86500	0
05/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.59100	0.68200	2,000
05/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.98100	0.83500	2,000
05/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.42100	1.25200	0
05/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.53400	0.42200	360
05/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.34400	1.17900	0
05/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.20900	0.16200	0
05/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.25700	0.20100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.24000	0.18700	0
05/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.22400	0.17400	0
05/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.46810	8.72850	0
05/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.24800	1.41400	0
05/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.22500	1.38400	0
05/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.27200	1.44400	0
05/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.75600	0.85700	540
05/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.12000	1.25600	300
05/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.38800	1.22900	0
05/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.45400	0.36600	0
05/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.65200	0.52800	540
05/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.50700	0.40600	0
05/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.48000	0.38600	0
05/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.57860	8.83750	0
05/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.29900	1.43900	0
05/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.28000	1.41700	0
05/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.31900	1.46500	0
05/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.90400	1.01300	180
05/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.24300	1.37600	0
05/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.76400	0.63900	180
05/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.64000	0.52800	0
05/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.42500	1.27600	0
05/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.70100	0.58000	0
05/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.67000	0.55200	0
05/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.53350	9.77920	0
05/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.21800	2.35000	0
05/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.39800	2.54500	200
05/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.20200	2.33300	0
05/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.23400	2.36800	0
05/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.15100	1.03900	0
05/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.86500	0.76600	0
05/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.21900	1.10400	0
05/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.18500	1.07100	0
05/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.34880	10.59450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.75300	2.90400	0
05/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.77100	2.92400	0
05/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.73500	2.88500	0
05/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.63600	1.54100	0
05/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.57200	1.48000	0
05/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.60400	1.51000	0
05/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.10690	8.35720	545
05/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.13677	1.37360	0
05/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.09137	1.32643	0
05/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.18268	1.42111	0
05/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.02578	0.01391	0
05/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.03447	0.01923	0
05/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.02987	0.01640	0
05/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.19950	8.45330	12
05/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.88030	1.06519	0
05/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.85066	1.02832	0
05/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.91091	1.10278	0
05/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.21141	0.14948	0
05/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.25116	0.17502	0
05/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.23080	0.16189	0
05/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.48820	12.87220	17,130
05/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.02200	1.31800	0
05/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.98800	1.27800	0
05/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.05700	1.35900	0
05/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.69700	0.92000	0
05/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.28500	1.62800	0
05/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.85800	1.12600	0
05/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.95400	1.23900	0
05/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.01800	2.39000	0
05/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.82900	2.19600	0
05/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.04100	0.02400	0
05/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.03000	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.21600	0.11700	0
05/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.27000	0.15400	0
05/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.09700	0.05600	0
05/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.40900	0.24800	0
05/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.16900	0.08700	0
05/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.20000	0.10600	0
05/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.18400	0.09600	0
05/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.62280	13.01170	6,594
05/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.41800	1.73000	0
05/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.38400	1.69100	0
05/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.45200	1.76900	0
05/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.68900	2.01500	0
05/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.35100	1.65300	0
05/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.13600	1.40400	0
05/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.77300	2.10100	0
05/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.19400	1.47100	0
05/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.93800	1.16200	0
05/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.48700	1.80900	0
05/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.85800	2.18800	0
05/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.25500	1.54000	0
05/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.33200	0.22800	0
05/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.13500	0.07600	0
05/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.21400	0.14700	0
05/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.61500	0.45000	0
05/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.37100	0.25900	0
05/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.15000	0.08900	0
05/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.41300	0.29200	0
05/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.27800	0.19100	0
05/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.16600	0.10300	0
05/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.22900	0.15700	0
05/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.26100	0.17900	0
05/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.24500	0.16800	0
05/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.74750	13.14090	2,637
05/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.42100	1.68200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.44900	1.71500	0
05/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.39400	1.65100	0
05/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.54700	0.41000	0
05/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.50200	0.37400	0
05/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.52400	0.39100	0
05/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10540	0.10910	5,890
05/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02544	0.02913	0
05/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03541	0.03911	0
05/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01580	0.01930	0
05/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00040	0.00020	0
05/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
05/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00004	0.00003	0
05/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10680	0.11050	26
05/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01794	0.02123	0
05/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01105	0.01352	0
05/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02698	0.03061	0
05/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00018	0.00011	0
05/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00425	0.00302	0
05/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00114	0.00073	0
05/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.78260	11.09090	27,717
05/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.06700	1.34000	0
05/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.02800	1.29400	0
05/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.10800	1.38600	0
05/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.91500	1.16000	0
05/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.28300	1.57200	0
05/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.51500	1.81000	0
05/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.42100	1.71400	0
05/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.21600	0.28300	0
05/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.95100	1.20500	0
05/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.24300	0.31900	0
05/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.32900	1.61900	0
05/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.39700	0.52300	8,220



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.74400	0.96300	0
05/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.23300	0.30600	0
05/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.68500	0.89100	0
05/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.87900	1.11900	0
05/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.23800	1.52500	0
05/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.33600	0.44300	0
05/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.80900	1.04000	0
05/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.71400	0.92600	2,740
05/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.41400	0.54500	0
05/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.19200	0.25100	0
05/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.84400	1.07900	0
05/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.16100	0.08800	2,740
05/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.23100	0.13500	0
05/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.58100	0.40400	0
05/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.30900	1.06000	0
05/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.17600	0.09900	0
05/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.75300	0.55200	0
05/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.05500	0.03400	0
05/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.14600	0.07800	0
05/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.25200	0.15000	0
05/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.10000	0.86500	0
05/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.21100	0.12200	0
05/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.61400	0.43200	0
05/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.04600	0.02800	8,220
05/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.06000	0.82800	0
05/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.11800	0.06400	0
05/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.18300	0.94200	0
05/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.03800	0.02300	0
05/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.03200	0.01900	0
05/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.05000	0.03100	0
05/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.13200	0.06900	0
05/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.07500	0.04500	0
05/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.09500	0.05300	0
05/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.08400	0.04900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.90860	11.22130	9,761
05/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.08500	1.30700	0
05/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.05400	1.27200	0
05/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.11800	1.34600	0
05/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.92100	2.21200	0
05/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.99300	1.20200	0
05/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.29000	1.54800	0
05/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.96600	2.25800	0
05/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.21900	1.46600	0
05/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.81200	0.98200	0
05/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.74700	0.90200	0
05/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.96300	1.16900	0
05/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.61400	0.74400	0
05/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.49400	0.59800	0
05/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.68700	0.83000	0
05/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.43300	0.52300	0
05/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.66800	0.80800	0
05/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.48900	1.76000	0
05/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.55000	0.66700	0
05/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.94100	0.74600	0
05/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.13000	0.08900	0
05/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.70900	0.53700	0
05/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.27400	1.05200	0
05/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.67800	0.50900	0
05/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.08500	0.87700	0
05/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.80500	0.62300	0
05/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.35400	0.24800	0
05/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.58800	0.43100	0
05/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.50300	0.36100	0
05/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.21000	0.14500	0
05/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05700	0.03700	0
05/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.18100	0.12700	0
05/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.33400	0.23100	0
05/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.06200	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.25900	0.17500	0
05/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.29500	0.20100	0
05/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.27600	0.18600	0
05/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.02630	11.34310	14,119
05/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.10500	1.30100	0
05/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.07900	1.27100	0
05/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.13100	1.33100	0
05/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.45500	0.33800	0
05/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.50300	0.37800	0
05/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.47900	0.35800	0
05/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.14330	11.46540	250
05/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.15900	1.28400	0
05/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.18500	1.31400	0
05/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.13300	1.25400	0
05/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.76500	0.56400	0
05/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.71700	0.52400	0
05/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.74100	0.54400	0
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	8.04160	8.29090	0
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.34200	1.59100	0
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.29300	1.54100	0
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.39200	1.64100	0
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	1.04400	1.29200	14,286
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.65500	0.89500	6,757
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.05600	0.09800	11,429
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.08700	0.15500	11,765
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.03600	0.06400	11,111
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	0.99400	0.77300	0
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.54500	0.36400	0
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.76400	0.55700	0
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.01300	0.00400	0
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00000	0
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00200	0.00100	0
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00000	0
05/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.71440	7.83100	10,759
05/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.09000	1.20000	0
05/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.04500	1.15400	0
05/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.13600	1.24700	0
05/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.42200	0.50000	0
05/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.55000	0.63900	0
05/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.13600	0.10800	0
05/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.20800	0.16900	0
05/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02200	0.01600	0
05/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03100	0.02300	0
05/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02600	0.01900	0
05/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.73240	7.85160	22,259
05/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.71600	0.80300	0
05/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.68400	0.76900	0
05/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.74900	0.83800	0
05/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.62400	0.70400	0
05/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.92700	1.02500	0
05/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.44600	0.51000	0
05/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.59500	0.67200	0
05/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.56500	1.68000	0
05/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.89000	0.98600	0
05/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.15800	0.13400	0
05/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.03300	0.02800	0
05/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.31300	0.27000	0
05/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.46400	0.40800	0
05/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.14500	0.12300	0
05/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.29200	0.25200	0
05/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.21700	0.18600	0
05/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.25200	0.21700	0
05/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.23400	0.20100	0
05/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.75410	7.87590	6,131
05/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.60600	0.67500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.58300	0.65100	0
05/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.63000	0.70100	0
05/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.47600	0.42500	0
05/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.52900	0.47500	0
05/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.50200	0.44900	0
05/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.72070	8.81650	0
05/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.74500	1.81900	0
05/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.70700	1.78100	0
05/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.78300	1.85700	0
05/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.31200	0.29100	0
05/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.33600	0.31500	0
05/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.32400	0.30300	0
05/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.72020	7.85530	10
05/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.56200	0.67200	0
05/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.52500	0.63200	0
05/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.60000	0.71300	0
05/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.31500	0.39400	0
05/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.94500	1.07300	0
05/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.34000	0.42400	0
05/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.89900	1.02600	0
05/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.45700	0.55600	0
05/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.42600	0.52000	0
05/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.85300	0.97900	0
05/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.03300	0.02400	0
05/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.15600	0.11500	0
05/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.13700	0.10100	0
05/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.02900	0.02100	0
05/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.22000	0.16900	0
05/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.02500	0.01800	0
05/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.24500	0.18900	0
05/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.08000	0.05800	0
05/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.10500	0.07700	0
05/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.09200	0.06700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.79980	7.93760	0
05/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.52400	0.60800	0
05/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.55100	0.64100	0
05/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.49800	0.57900	0
05/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.29800	0.24100	0
05/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.25100	0.20300	0
05/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.27400	0.22000	0
05/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.07000	0.08310	12,659
05/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.09430	0.12010	18,519
05/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.13660	0.10800	12,423
05/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.47360	0.56790	100,000
05/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.14180	0.08100	100,000
05/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.15390	0.12500	12,346
05/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.79950	9.09700	50
05/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.67300	0.89900	0
05/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.64100	0.86200	0
05/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.70500	0.93700	0
05/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.55800	0.75700	0
05/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.77400	1.01900	0
05/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.96500	1.23900	0
05/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.53200	0.72400	0
05/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.38400	0.53200	0
05/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.24300	0.34500	0
05/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.30400	0.42800	0
05/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.58400	0.79100	0
05/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.88600	1.14900	0
05/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.09700	1.37700	0
05/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.42100	0.58100	0
05/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.18800	1.47000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.46300	0.63400	0
05/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.36600	0.51000	0
05/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.50800	0.69300	0
05/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.23300	0.33100	0
05/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.29100	0.41000	0
05/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.69200	0.51300	0
05/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.88400	0.68400	0
05/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.30900	0.19600	0
05/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.51700	0.36300	0
05/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.36400	0.23700	0
05/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.03900	0.02300	0
05/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.42200	0.28400	0
05/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.04800	0.03000	0
05/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.08700	0.05200	0
05/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.23500	0.14400	0
05/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.65500	0.48100	0
05/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.84400	0.64800	0
05/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.48500	0.33500	0
05/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.28300	0.17700	0
05/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.06600	0.04200	0
05/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.12500	0.07200	0
05/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.25900	0.16000	0
05/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.15600	0.09000	0
05/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.19200	0.11500	0
05/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.17400	0.10200	0
05/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.92240	9.22480	0
05/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.75400	0.93200	0
05/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.77700	0.96100	0
05/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.73100	0.90300	0
05/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.45900	0.32800	0
05/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.40500	0.28600	0
05/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.43200	0.30700	0
05/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,074.15000	16,564.52000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.27190	1.31120	0
05/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.17900	0.21510	0
05/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.13680	0.17070	0
05/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.22490	0.26250	0
05/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00300	0.00130	0
05/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.01490	0.00950	0
05/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00710	0.00390	0
05/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.28820	1.32810	0
05/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.13490	0.16330	0
05/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.10770	0.13190	0
05/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.16710	0.19950	0
05/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02890	0.02140	0
05/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.06950	0.05380	0
05/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.04670	0.03520	0
06/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.07440	8.10690	305,184
06/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.81000	0.83500	0
06/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.77300	0.79700	0
06/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.84800	0.87400	0
06/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.33900	1.37100	6,425
06/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.43100	0.44300	0
06/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.10600	1.13700	0
06/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.88700	0.91600	5,560
06/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.92700	1.96000	0
06/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.70200	0.72400	11,280
06/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.62900	1.66200	0
06/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.67900	1.71200	0
06/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.82800	1.86000	0
06/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.41100	0.42200	0
06/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.12600	2.15900	0
06/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.73700	0.76000	0
06/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.38700	1.41900	0
06/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.29100	1.32300	200



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.47500	0.48900	0
06/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.57700	0.59400	0
06/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.24400	1.27600	560
06/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.77800	1.81100	0
06/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.72800	1.76100	0
06/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.07600	2.10900	0
06/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.52400	0.53900	1,000
06/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.63600	0.65600	0
06/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.48300	1.51500	0
06/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.22600	2.25800	0
06/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.49900	0.51300	0
06/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.93000	0.95900	14,600
06/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.53100	1.56400	0
06/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.30700	0.31600	0
06/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.35500	0.36500	0
06/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.97700	2.00900	0
06/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.97300	1.00200	0
06/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.19800	1.22900	0
06/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.01700	1.04700	0
06/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.43500	1.46700	0
06/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.87700	1.91000	0
06/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.32300	0.33100	0
06/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.58000	1.61300	0
06/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.15200	1.18300	0
06/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.60500	0.62400	0
06/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.23300	0.23800	400
06/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.01100	0.01300	0
06/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.37300	0.38300	100
06/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.21300	0.21800	0
06/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.20300	0.20800	10,750
06/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.03500	0.03800	0
06/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.29300	0.30100	0
06/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.33800	0.34800	0
06/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.55000	0.56600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.06100	1.09100	0
06/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.39200	0.40300	11,340
06/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.02700	2.05900	0
06/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.45300	0.46500	0
06/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.66900	0.69000	0
06/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.14500	0.13300	0
06/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.32900	0.30800	0
06/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00300	0.00200	0
06/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.41800	0.39600	0
06/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.03700	0.03400	0
06/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.22600	0.20900	760
06/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.51400	0.49100	100
06/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.61900	0.59400	0
06/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.91100	2.88100	0
06/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.83700	3.80600	0
06/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.88900	0.86100	0
06/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.92900	0.90100	0
06/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.44900	0.42600	400
06/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.80900	0.78100	0
06/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.18100	0.16700	0
06/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.02800	0.02600	0
06/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00600	0.00600	0
06/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.54900	0.52400	0
06/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00300	0.00300	0
06/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01100	0.01000	0
06/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.04300	0.04000	1,000
06/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.02400	0.02200	0
06/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.04900	0.04500	0
06/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00300	0.00200	0
06/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.48100	0.45800	0
06/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.58300	0.55900	0
06/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00700	0.00700	560
06/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.27500	0.25600	0
06/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.05600	0.05200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00200	0.00100	0
06/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00900	0.00800	5,000
06/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.16200	0.14900	0
06/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.25000	0.23200	5,128
06/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00200	0.00200	0
06/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00400	0.00400	0
06/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00400	0.00400	0
06/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.02000	0.01900	0
06/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.20300	0.18700	0
06/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.30100	0.28200	0
06/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01700	0.01600	0
06/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01300	0.01200	16,340
06/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.11300	0.10300	0
06/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
06/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.38700	0.36500	10,750
06/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00400	0.00300	0
06/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00500	0.00500	0
06/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00500	0.00500	0
06/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00300	0.00300	5,000
06/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.12800	0.11700	12,000
06/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.06300	0.05900	800
06/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.03200	0.03000	0
06/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.35700	0.33600	0
06/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.07400	0.06700	3,780
06/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.01500	0.01400	0
06/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.09900	0.09000	1,000
06/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.08600	0.07800	0
06/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.16750	8.19950	46,113
06/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.23000	1.25700	0
06/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.18900	1.21600	0
06/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.27100	1.29800	0
06/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.25900	1.28600	0
06/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.13900	1.16500	30,100
06/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.06200	1.08700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.42800	1.45700	0
06/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.10000	1.12500	0
06/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.47200	1.50100	0
06/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.86200	0.88000	0
06/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.66200	0.67300	0
06/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.95500	0.97500	0
06/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.53100	0.54000	0
06/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.51600	1.54600	0
06/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.51500	0.52300	0
06/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.38500	1.41400	0
06/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.64200	0.65200	5,000
06/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.17800	1.20500	10,000
06/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.56100	1.59100	0
06/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.92300	0.94200	0
06/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.56600	0.57600	0
06/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.70600	0.71800	0
06/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.21800	1.24500	0
06/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.60600	1.63600	0
06/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.72900	0.74100	0
06/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.62200	0.63200	0
06/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.68300	0.69500	0
06/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.58500	0.59400	0
06/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.98800	1.01100	0
06/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.46900	0.47500	0
06/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.39100	0.39600	3
06/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.69800	1.72900	0
06/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.84000	1.87200	0
06/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.08200	2.11400	0
06/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.48300	0.49000	0
06/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.02400	1.04900	0
06/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.34300	1.37100	0
06/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.77900	0.79400	0
06/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.60300	0.61200	0
06/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.89200	0.91100	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.79300	1.82400	0
06/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.03300	2.06500	0
06/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.83400	0.85100	0
06/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.54900	0.55700	0
06/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.98500	2.01700	0
06/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.30000	1.32800	0
06/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.75300	0.76700	0
06/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.49900	0.50600	0
06/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.74500	1.77700	0
06/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.80600	0.82200	0
06/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.65200	1.68200	0
06/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.03500	0.03300	0
06/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.28900	0.27300	0
06/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.02800	0.02800	0
06/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.73200	0.70700	0
06/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.33600	0.31800	0
06/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.08300	0.07900	0
06/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01800	0.01800	0
06/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.63200	0.60800	0
06/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.26700	0.25200	0
06/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01600	0.01600	0
06/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.02600	0.02500	0
06/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.22500	0.21200	2,420
06/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.53600	0.51300	0
06/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.31200	0.29500	0
06/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.07600	0.07200	0
06/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.15700	0.15000	0
06/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.76600	0.74100	0
06/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01500	0.01500	0
06/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.02300	0.02300	0
06/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.03100	0.03000	2,420
06/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.02400	0.99700	0
06/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.80200	0.77600	0
06/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.17100	0.16200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.56800	0.54500	0
06/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.41600	0.39600	0
06/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.50500	0.48300	0
06/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.36200	0.34200	0
06/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.03900	0.03700	0
06/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.10100	0.09600	0
06/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.38900	0.36900	0
06/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.59900	0.57700	0
06/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.20600	0.19300	0
06/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.04400	0.04200	0
06/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.11100	0.10600	0
06/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.47500	0.45300	0
06/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.06800	0.06500	0
06/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.69800	0.67400	0
06/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.04900	0.04700	10,000
06/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.66400	0.64100	0
06/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.18800	0.17600	0
06/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.44500	0.42400	0
06/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.24500	0.23100	0
06/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.05500	0.05200	0
06/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.13300	0.12600	0
06/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.06100	0.05800	0
06/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.14500	0.13800	0
06/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.12200	0.11600	0
06/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.09200	0.08700	1,000
06/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.09000	0.08500	0
06/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.10800	0.10300	0
06/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.09900	0.09400	0
06/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.25330	8.28480	22,893
06/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.20600	1.22500	0
06/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.17100	1.18900	0
06/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.24100	1.26100	0
06/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.18800	0.17600	0
06/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.21800	0.20400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.20300	0.19000	0
06/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.33800	8.36980	979
06/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.37300	1.39400	0
06/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.33900	1.36000	0
06/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.40700	1.42900	16,000
06/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.30700	1.32700	37,000
06/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.60900	0.61400	360
06/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.99400	1.00400	0
06/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.74300	0.75100	0
06/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.58600	0.59100	2,000
06/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.00500	0.98100	2,000
06/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.44800	1.42100	0
06/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.55600	0.53400	360
06/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.37100	1.34400	0
06/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.21900	0.20900	0
06/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.26900	0.25700	0
06/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.25100	0.24000	0
06/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.23500	0.22400	0
06/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.43570	8.46810	0
06/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.23300	1.24800	0
06/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.21100	1.22500	0
06/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.25600	1.27200	0
06/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.74900	0.75600	540
06/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.11000	1.12000	300
06/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.41300	1.38800	0
06/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.47000	0.45400	0
06/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.67400	0.65200	540
06/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.52500	0.50700	0
06/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.49700	0.48000	0
06/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.54640	8.57860	0
06/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.28800	1.29900	0
06/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.27000	1.28000	0
06/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.30700	1.31900	0
06/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.89600	0.90400	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.23500	1.24300	0
06/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.78900	0.76400	180
06/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.66100	0.64000	0
06/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.45000	1.42500	0
06/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.72400	0.70100	0
06/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.69200	0.67000	0
06/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.50540	9.53350	0
06/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.20800	2.21800	0
06/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.19200	2.20200	0
06/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.38400	2.39800	200
06/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.22400	2.23400	0
06/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.16900	1.15100	0
06/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.87900	0.86500	0
06/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.23700	1.21900	0
06/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20300	1.18500	0
06/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.32070	10.34880	0
06/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.74100	2.75300	0
06/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.72400	2.73500	0
06/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.75900	2.77100	0
06/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.58800	1.57200	0
06/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.65300	1.63600	0
06/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.62000	1.60400	0
06/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.07440	8.10690	583
06/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.10621	1.13677	0
06/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.06117	1.09137	0
06/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.15181	1.18268	0
06/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.02741	0.02578	0
06/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.03677	0.03447	0
06/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.03181	0.02987	0
06/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.16750	8.19950	12
06/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.86247	0.88030	0
06/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.83361	0.85066	0
06/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.89230	0.91091	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.22480	0.21141	0
06/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.26611	0.25116	0
06/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.24497	0.23080	0
06/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.41150	12.48820	15,637
06/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.94800	1.02200	0
06/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.91500	0.98800	0
06/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.98300	1.05700	0
06/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.63600	0.69700	0
06/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.74800	1.82900	0
06/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.20800	1.28500	0
06/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.79100	0.85800	0
06/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.88200	0.95400	0
06/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.93900	2.01800	0
06/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02800	0.03000	0
06/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.22100	0.21600	0
06/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.28000	0.27000	0
06/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.09700	0.09700	0
06/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.03700	0.04100	0
06/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.42500	0.40900	0
06/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.17200	0.16900	0
06/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.20400	0.20000	0
06/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.18700	0.18400	0
06/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.54610	12.62280	6,997
06/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.39000	1.41800	0
06/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.35800	1.38400	0
06/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.42300	1.45200	0
06/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.63700	1.68900	0
06/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.32600	1.35100	0
06/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.12100	1.13600	0
06/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.71300	1.77300	0
06/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.17700	1.19400	0
06/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.93300	0.93800	0
06/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.45700	1.48700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.79100	1.85800	0
06/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.23500	1.25500	0
06/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.38900	0.33200	0
06/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.14500	0.13500	0
06/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.26100	0.21400	0
06/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.68700	0.61500	0
06/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.43100	0.37100	0
06/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.16700	0.15000	0
06/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.47500	0.41300	0
06/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.33000	0.27800	0
06/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.19100	0.16600	0
06/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.27700	0.22900	0
06/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.31200	0.26100	0
06/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.29400	0.24500	0
06/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.67050	12.74750	2,837
06/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.38300	1.42100	0
06/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.35600	1.39400	0
06/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.40900	1.44900	0
06/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.53900	0.50200	0
06/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.58600	0.54700	0
06/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.56300	0.52400	0
06/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10540	0.10540	5,292
06/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02544	0.02544	0
06/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03541	0.03541	0
06/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01581	0.01580	0
06/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00041	0.00040	0
06/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
06/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00004	0.00004	0
06/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10680	0.10680	26
06/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01795	0.01794	0
06/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02698	0.02698	0
06/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01108	0.01105	0
06/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00428	0.00425	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00018	0.00018	0
06/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00115	0.00114	0
06/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.81540	10.78260	27,717
06/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.08800	1.06700	0
06/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.04700	1.02800	0
06/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.12900	1.10800	0
06/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.93100	0.91500	0
06/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.30800	1.28300	0
06/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.54300	1.51500	0
06/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.44800	1.42100	0
06/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.21000	0.21600	0
06/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.96900	0.95100	0
06/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.23800	0.24300	0
06/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.35500	1.32900	0
06/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.39600	0.39700	8,220
06/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.75600	0.74400	0
06/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.22800	0.23300	0
06/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.69500	0.68500	0
06/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.89400	0.87900	0
06/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.26200	1.23800	0
06/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.33300	0.33600	0
06/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.82300	0.80900	0
06/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.72500	0.71400	2,740
06/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.41300	0.41400	0
06/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.18700	0.19200	0
06/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.85800	0.84400	0
06/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.14300	0.16100	2,740
06/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.21000	0.23100	0
06/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.54800	0.58100	0
06/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.27200	1.30900	0
06/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.15800	0.17600	0
06/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.71800	0.75300	0
06/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.04700	0.05500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.12900	0.14600	0
06/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.23000	0.25200	0
06/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.06300	1.10000	0
06/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.19100	0.21100	0
06/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.58100	0.61400	0
06/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.04000	0.04600	8,220
06/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.02300	1.06000	0
06/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.10400	0.11800	0
06/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.14500	1.18300	0
06/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.03300	0.03800	0
06/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.02800	0.03200	0
06/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.04300	0.05000	0
06/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.11600	0.13200	0
06/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.06400	0.07500	0
06/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.08200	0.09500	0
06/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.07300	0.08400	0
06/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.94060	10.90860	9,761
06/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.10100	1.08500	0
06/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.06900	1.05400	0
06/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.13400	1.11800	0
06/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.94700	1.92100	0
06/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.00600	0.99300	0
06/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.31100	1.29000	0
06/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.99300	1.96600	0
06/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.23600	1.21900	0
06/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.81900	0.81200	0
06/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.75300	0.74700	0
06/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.97600	0.96300	0
06/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.61800	0.61400	0
06/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.49500	0.49400	0
06/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.69200	0.68700	0
06/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.43300	0.43300	0
06/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.67300	0.66800	0
06/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.51200	1.48900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.55200	0.55000	0
06/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.91100	0.94100	0
06/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.12100	0.13000	0
06/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.68200	0.70900	0
06/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.24200	1.27400	0
06/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.65100	0.67800	0
06/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.05400	1.08500	0
06/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.77700	0.80500	0
06/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.33500	0.35400	0
06/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.56200	0.58800	0
06/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.47800	0.50300	0
06/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.19500	0.21000	0
06/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05200	0.05700	0
06/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.17000	0.18100	0
06/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.31500	0.33400	0
06/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.05600	0.06200	0
06/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.24300	0.25900	0
06/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.27800	0.29500	0
06/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.26000	0.27600	0
06/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.05600	11.02630	14,119
06/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.11300	1.10500	0
06/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.08600	1.07900	0
06/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.14000	1.13100	0
06/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.43400	0.45500	0
06/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.48000	0.50300	0
06/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.45700	0.47900	0
06/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.16870	11.14330	250
06/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.13200	1.15900	0
06/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.10500	1.13300	0
06/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.15900	1.18500	0
06/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.66600	0.71700	0
06/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.71200	0.76500	0
06/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.68900	0.74100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	8.01100	8.04160	0
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.31200	1.34200	0
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.26200	1.29300	0
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.36100	1.39200	0
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	1.01300	1.04400	14,286
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.62500	0.65500	6,757
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.04800	0.05600	11,429
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.07700	0.08700	11,765
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.03000	0.03600	11,111
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	1.01900	0.99400	0
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.56600	0.54500	0
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.78700	0.76400	0
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.01400	0.01300	0
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00000	0
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00200	0.00200	0
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00100	0.00100	0
06/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00100	0.00000	0
06/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.75560	7.71440	10,559
06/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.13300	1.09000	0
06/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.08700	1.04500	0
06/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.17900	1.13600	0
06/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.45900	0.42200	0
06/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.59000	0.55000	0
06/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.13400	0.13600	0
06/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.20300	0.20800	0
06/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02300	0.02200	0
06/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03100	0.03100	0
06/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02700	0.02600	0
06/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.77330	7.73240	22,259
06/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.74500	0.71600	0
06/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.71200	0.68400	0
06/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.77900	0.74900	0
06/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.65000	0.62400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.96000	0.92700	0
06/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.46700	0.44600	0
06/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.62100	0.59500	0
06/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.60400	1.56500	0
06/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.92200	0.89000	0
06/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.14900	0.15800	0
06/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.03100	0.03300	0
06/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.29800	0.31300	0
06/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.44400	0.46400	0
06/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.13700	0.14500	0
06/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.27700	0.29200	0
06/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.20600	0.21700	0
06/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.23900	0.25200	0
06/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.22200	0.23400	0
06/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.79380	7.75410	6,142
06/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.62800	0.60600	0
06/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.60400	0.58300	0
06/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.65200	0.63000	0
06/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.45800	0.47600	0
06/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.51000	0.52900	0
06/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.48400	0.50200	0
06/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.76130	8.72070	0
06/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.77700	1.74500	0
06/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.73900	1.70700	0
06/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.81500	1.78300	0
06/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.30400	0.31200	0
06/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.32800	0.33600	0
06/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.31600	0.32400	0
06/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.71900	7.72020	10
06/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.56200	0.56200	0
06/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.52500	0.52500	0
06/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.60000	0.60000	0
06/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.31600	0.31500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.94400	0.94500	0
06/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.34100	0.34000	0
06/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.89800	0.89900	0
06/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.45800	0.45700	0
06/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.42700	0.42600	0
06/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.85200	0.85300	0
06/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.03300	0.03300	0
06/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.15800	0.15600	0
06/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.13900	0.13700	0
06/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.02900	0.02900	0
06/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.22200	0.22000	0
06/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.02500	0.02500	0
06/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.24700	0.24500	0
06/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.08100	0.08000	0
06/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.10600	0.10500	0
06/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.09300	0.09200	0
06/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.79830	7.79980	0
06/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.52600	0.52400	0
06/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.50000	0.49800	0
06/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.55300	0.55100	0
06/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.25500	0.25100	0
06/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.30200	0.29800	0
06/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.27800	0.27400	0
06/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.06790	0.07000	12,659
06/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.09180	0.09430	18,519
06/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.13500	0.13660	12,423
06/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.46470	0.47360	100,000
06/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.14970	0.14180	100,000
06/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.15340	0.15390	12,346



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.78540	8.79950	50
06/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.66800	0.67300	0
06/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.63700	0.64100	0
06/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.70000	0.70500	0
06/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.55500	0.55800	0
06/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.76800	0.77400	0
06/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.95700	0.96500	0
06/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.53000	0.53200	0
06/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.38300	0.38400	0
06/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.24400	0.24300	0
06/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.30500	0.30400	0
06/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.58100	0.58400	0
06/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.87800	0.88600	0
06/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.08700	1.09700	0
06/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.42000	0.42100	0
06/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.17700	1.18800	0
06/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.46100	0.46300	0
06/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.36600	0.36600	0
06/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.50600	0.50800	0
06/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.23300	0.23300	0
06/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.29100	0.29100	0
06/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.70600	0.69200	0
06/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.89800	0.88400	0
06/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.32100	0.30900	0
06/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.53100	0.51700	0
06/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.37600	0.36400	0
06/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.04200	0.03900	0
06/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.43500	0.42200	0
06/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.05200	0.04800	0
06/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.09300	0.08700	0
06/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.24600	0.23500	0
06/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.67000	0.65500	0
06/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.85900	0.84400	0
06/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.49800	0.48500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.29500	0.28300	0
06/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.07200	0.06600	0
06/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.13300	0.12500	0
06/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.27000	0.25900	0
06/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.16500	0.15600	0
06/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.20200	0.19200	0
06/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.18300	0.17400	0
06/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.90820	8.92240	0
06/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.74800	0.75400	0
06/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.72600	0.73100	0
06/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.77100	0.77700	0
06/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.41300	0.40500	0
06/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.46800	0.45900	0
06/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.44000	0.43200	0
06/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,060.81000	16,074.15000	0
06/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.26670	1.27190	0
06/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.17430	0.17900	0
06/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.13260	0.13680	0
06/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.21980	0.22490	0
06/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00310	0.00300	0
06/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.01590	0.01490	0
06/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00760	0.00710	0
06/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.28310	1.28820	0
06/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.13190	0.13490	0
06/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.16350	0.16710	0
06/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.10560	0.10770	0
06/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.07250	0.06950	0
06/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.03040	0.02890	0
06/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.04880	0.04670	0
07/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.94760	8.07440	307,032
07/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.69400	0.81000	0
07/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.65900	0.77300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.73100	0.84800	0
07/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.21200	1.33900	6,425
07/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.35300	0.43100	0
07/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.76800	0.88700	5,560
07/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.80000	1.92700	0
07/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.98000	1.10600	0
07/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.59400	0.70200	11,280
07/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.50200	1.62900	0
07/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.55100	1.67900	0
07/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.70000	1.82800	0
07/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.33500	0.41100	0
07/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.99900	2.12600	0
07/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.62600	0.73700	0
07/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.25900	1.38700	0
07/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.16400	1.29100	200
07/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.39200	0.47500	0
07/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.48200	0.57700	0
07/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.11700	1.24400	560
07/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.65000	1.77800	0
07/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.60000	1.72800	0
07/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.94900	2.07600	0
07/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.43400	0.52400	1,000
07/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.53400	0.63600	0
07/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.35600	1.48300	0
07/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.09900	2.22600	0
07/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.41200	0.49900	0
07/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.18500	0.23300	400
07/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.16900	0.21300	0
07/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00700	0.01100	0
07/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.93500	1.06100	0
07/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.31800	0.39200	11,340
07/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.89900	2.02700	0
07/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.37200	0.45300	0
07/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.56300	0.66900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.30200	0.37300	100
07/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.16100	0.20300	10,750
07/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.02500	0.03500	0
07/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.80700	0.93000	12,400
07/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.40400	1.53100	0
07/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.24700	0.30700	0
07/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.28700	0.35500	0
07/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.84900	1.97700	0
07/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.84700	0.97300	0
07/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.07100	1.19800	0
07/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.89100	1.01700	0
07/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.30700	1.43500	0
07/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.75000	1.87700	0
07/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.26000	0.32300	0
07/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.45300	1.58000	0
07/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.02500	1.15200	0
07/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.50700	0.60500	0
07/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.23500	0.29300	0
07/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.27300	0.33800	0
07/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.45700	0.55000	0
07/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.25900	0.22600	760
07/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.57500	0.51400	100
07/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.68700	0.61900	0
07/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.20900	0.18100	0
07/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.02700	0.02800	0
07/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00500	0.00600	0
07/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.61200	0.54900	0
07/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
07/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00900	0.01100	0
07/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.04300	0.04300	1,000
07/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.02300	0.02400	0
07/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.04900	0.04900	0
07/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00300	0
07/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.53900	0.48100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.64900	0.58300	0
07/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00600	0.00700	560
07/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	3.02700	2.91100	0
07/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.95900	3.83700	0
07/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.50400	0.44900	400
07/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.16500	0.14500	0
07/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.37400	0.32900	0
07/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00300	0
07/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.47000	0.41800	0
07/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.03700	0.03700	0
07/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.88700	0.80900	0
07/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.97100	0.88900	0
07/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	1.01300	0.92900	0
07/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.31400	0.27500	0
07/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.05900	0.05600	0
07/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
07/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00800	0.00900	5,000
07/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.18600	0.16200	0
07/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.28600	0.25000	5,128
07/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00200	0
07/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00200	0.00400	0
07/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00200	0.00400	0
07/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01900	0.02000	0
07/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.23400	0.20300	0
07/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.34400	0.30100	0
07/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01600	0.01700	0
07/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01100	0.01300	16,340
07/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.12800	0.11300	0
07/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00200	0
07/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.43700	0.38700	10,750
07/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00200	0.00400	0
07/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00300	0.00500	0
07/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00400	0.00500	0
07/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.07000	0.06300	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00200	0.00300	5,000
07/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.14600	0.12800	12,000
07/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.03200	0.03200	0
07/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.40500	0.35700	0
07/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.08300	0.07400	3,780
07/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.01400	0.01500	0
07/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.11100	0.09900	1,000
07/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.09600	0.08600	0
07/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.03900	8.16750	44,841
07/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.11400	1.23000	0
07/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.07400	1.18900	0
07/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.15400	1.27100	0
07/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.14200	1.25900	0
07/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.02500	1.13900	30,100
07/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.95100	1.06200	0
07/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.30800	1.42800	0
07/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.98800	1.10000	0
07/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.35100	1.47200	0
07/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.76900	0.86200	0
07/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.58700	0.66200	0
07/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.85500	0.95500	0
07/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.46700	0.53100	0
07/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.39400	1.51600	0
07/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.45200	0.51500	0
07/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.26600	1.38500	0
07/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.56900	0.64200	5,000
07/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.06400	1.17800	10,000
07/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.43800	1.56100	0
07/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.82500	0.92300	0
07/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.49900	0.56600	0
07/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.62700	0.70600	0
07/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.10300	1.21800	0
07/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.48300	1.60600	0
07/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.64800	0.72900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.55100	0.62200	0
07/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.60700	0.68300	0
07/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.51600	0.58500	0
07/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.88600	0.98800	0
07/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.91800	1.02400	0
07/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.22400	1.34300	0
07/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.69200	0.77900	0
07/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.53300	0.60300	0
07/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.79700	0.89200	5,000
07/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.66700	1.79300	0
07/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.90600	2.03300	0
07/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.74200	0.83400	0
07/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.48300	0.54900	0
07/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.85800	1.98500	0
07/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.18300	1.30000	0
07/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.66900	0.75300	0
07/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.43800	0.49900	0
07/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.61900	1.74500	0
07/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.71600	0.80600	0
07/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.52800	1.65200	0
07/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.57300	1.69800	0
07/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.71400	1.84000	0
07/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.95400	2.08200	0
07/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.42400	0.48300	0
07/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.41100	0.46900	0
07/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.34200	0.39100	3
07/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.10300	1.02400	0
07/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.87200	0.80200	0
07/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.83500	0.76600	0
07/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01500	0.01500	0
07/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.02500	0.02300	0
07/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.03400	0.03100	2,420
07/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.03900	0.03500	0
07/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.32700	0.28900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.03000	0.02800	0
07/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.79900	0.73200	0
07/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.38000	0.33600	0
07/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.09400	0.08300	0
07/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01900	0.01800	0
07/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.69400	0.63200	0
07/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.30300	0.26700	0
07/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01700	0.01600	0
07/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.02800	0.02600	0
07/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.25800	0.22500	2,420
07/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.59400	0.53600	0
07/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.35300	0.31200	0
07/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.08500	0.07600	0
07/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.17900	0.15700	0
07/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.19700	0.17100	0
07/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.62700	0.56800	0
07/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.46800	0.41600	0
07/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.56200	0.50500	0
07/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.40900	0.36200	0
07/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.04400	0.03900	0
07/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.11400	0.10100	0
07/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.43800	0.38900	0
07/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.66000	0.59900	0
07/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.23600	0.20600	0
07/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.04900	0.04400	0
07/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.12500	0.11100	0
07/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.53000	0.47500	0
07/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.07700	0.06800	0
07/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.76300	0.69800	0
07/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.05500	0.04900	10,000
07/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.72800	0.66400	0
07/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.21600	0.18800	0
07/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.49800	0.44500	0
07/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.28000	0.24500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.06200	0.05500	0
07/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.14900	0.13300	0
07/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.06900	0.06100	0
07/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.16200	0.14500	0
07/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.13600	0.12200	0
07/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.10300	0.09200	1,000
07/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.10100	0.09000	0
07/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.12100	0.10800	0
07/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.11100	0.09900	0
07/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.12480	8.25330	22,403
07/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.10100	1.20600	0
07/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.06700	1.17100	0
07/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.13500	1.24100	0
07/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.21000	0.18800	0
07/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.24200	0.21800	0
07/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.22600	0.20300	0
07/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.20970	8.33800	979
07/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.27300	1.37300	0
07/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.24000	1.33900	0
07/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.30500	1.40700	16,000
07/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.68300	0.74300	0
07/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.20900	1.30700	37,000
07/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.55900	0.60900	360
07/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.91800	0.99400	0
07/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.53800	0.58600	2,000
07/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.60800	0.55600	360
07/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.44900	1.37100	0
07/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.07300	1.00500	2,000
07/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.52800	1.44800	0
07/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.24500	0.21900	0
07/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.29900	0.26900	0
07/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.28000	0.25100	0
07/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.26300	0.23500	0
07/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.30730	8.43570	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.15400	1.23300	0
07/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.03400	1.11000	300
07/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.13300	1.21100	0
07/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.17600	1.25600	0
07/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.69600	0.74900	540
07/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.51900	0.47000	0
07/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.72700	0.67400	540
07/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.57600	0.52500	0
07/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.48900	1.41300	0
07/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.54700	0.49700	0
07/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.41810	8.54640	0
07/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.21700	1.28800	0
07/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.20000	1.27000	0
07/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.23500	1.30700	0
07/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.84000	0.89600	180
07/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.16000	1.23500	0
07/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.84200	0.78900	180
07/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.71700	0.66100	0
07/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.52200	1.45000	0
07/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.78200	0.72400	0
07/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.74900	0.69200	0
07/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.38020	9.50540	0
07/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.13400	2.20800	0
07/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.11400	2.19200	0
07/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.30800	2.38400	200
07/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.15500	2.22400	0
07/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.22500	1.16900	0
07/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.92800	0.87900	0
07/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.28400	1.23700	0
07/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.25400	1.20300	0
07/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.19550	10.32070	0
07/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.66300	2.74100	0
07/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.64400	2.72400	0
07/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.68000	2.75900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.63500	1.58800	0
07/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.69900	1.65300	0
07/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.66800	1.62000	0
07/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.94760	8.07440	589
07/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.97953	1.10621	0
07/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.93476	1.06117	0
07/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.02491	1.15181	0
07/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.02731	0.02741	0
07/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.03716	0.03677	0
07/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.03193	0.03181	0
07/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.03900	8.16750	12
07/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.76868	0.86247	0
07/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.74178	0.83361	0
07/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.79656	0.89230	0
07/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.25756	0.22480	0
07/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.30278	0.26611	0
07/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.27968	0.24497	0
07/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.40830	12.41150	15,872
07/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.92500	0.94800	0
07/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.89100	0.91500	0
07/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.96000	0.98300	0
07/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.60700	0.63600	0
07/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.19000	1.20800	0
07/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.76500	0.79100	0
07/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.85700	0.88200	0
07/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.93200	1.93900	0
07/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.73900	1.74800	0
07/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.03100	0.03700	0
07/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02400	0.02800	0
07/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.19900	0.22100	0
07/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.25700	0.28000	0
07/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.08200	0.09700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.39900	0.42500	0
07/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.15200	0.17200	0
07/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.18300	0.20400	0
07/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.16700	0.18700	0
07/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.54220	12.54610	6,997
07/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.34500	1.39000	0
07/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.31200	1.35800	0
07/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.37900	1.42300	0
07/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.27900	1.32600	0
07/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.06700	1.12100	0
07/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.68300	1.71300	0
07/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.12400	1.17700	0
07/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.87600	0.93300	0
07/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.41400	1.45700	0
07/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.76500	1.79100	0
07/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.18400	1.23500	0
07/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.60300	1.63700	0
07/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.16100	0.19100	0
07/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.34200	0.38900	0
07/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.12300	0.14500	0
07/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.22200	0.26100	0
07/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.63400	0.68700	0
07/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.38200	0.43100	0
07/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.14100	0.16700	0
07/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.42500	0.47500	0
07/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.28700	0.33000	0
07/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.23700	0.27700	0
07/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.27000	0.31200	0
07/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.25300	0.29400	0
07/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.66750	12.67050	2,837
07/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.36700	1.38300	0
07/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.34000	1.35600	0
07/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.39400	1.40900	0
07/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.52700	0.53900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.57300	0.58600	0
07/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.55000	0.56300	0
07/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10370	0.10540	5,292
07/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02374	0.02544	0
07/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03371	0.03541	0
07/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01414	0.01581	0
07/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00044	0.00041	0
07/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
07/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00004	0.00004	0
07/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10510	0.10680	26
07/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01639	0.01795	0
07/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00989	0.01108	0
07/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02529	0.02698	0
07/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00019	0.00018	0
07/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00479	0.00428	0
07/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00129	0.00115	0
07/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.71880	10.81540	27,967
07/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.00600	1.08800	0
07/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.96700	1.04700	0
07/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.04600	1.12900	0
07/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.85500	0.93100	0
07/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.21900	1.30800	0
07/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.16700	0.18700	0
07/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.78500	0.85800	0
07/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.45100	1.54300	0
07/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.35700	1.44800	0
07/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.18900	0.21000	0
07/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.89100	0.96900	0
07/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.21300	0.23800	0
07/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.26400	1.35500	0
07/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.35600	0.39600	8,220
07/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.69000	0.75600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.20500	0.22800	0
07/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.63300	0.69500	0
07/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.81900	0.89400	0
07/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.17300	1.26200	0
07/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.29900	0.33300	0
07/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.75200	0.82300	0
07/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.66100	0.72500	2,740
07/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.37200	0.41300	0
07/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.60300	0.54800	0
07/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.34800	1.27200	0
07/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.18300	0.15800	0
07/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.78000	0.71800	0
07/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.05400	0.04700	0
07/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.15000	0.12900	0
07/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.26400	0.23000	0
07/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.13600	1.06300	0
07/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.22100	0.19100	0
07/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.63700	0.58100	0
07/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.04500	0.04000	8,220
07/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.09400	1.02300	0
07/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.12200	0.10400	0
07/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.22000	1.14500	0
07/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.03800	0.03300	0
07/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.03200	0.02800	0
07/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.16600	0.14300	2,740
07/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.24200	0.21000	0
07/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.05000	0.04300	0
07/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.13600	0.11600	0
07/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.07700	0.06400	0
07/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.09800	0.08200	0
07/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.08700	0.07300	0
07/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.84260	10.94060	9,761
07/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.03000	1.10100	0
07/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.99900	1.06900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.06200	1.13400	0
07/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.85700	1.94700	0
07/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.93900	1.00600	0
07/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.23200	1.31100	0
07/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.90200	1.99300	0
07/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.16200	1.23600	0
07/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.76400	0.81900	0
07/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.70000	0.75300	0
07/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.91000	0.97600	0
07/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.57200	0.61800	0
07/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.45600	0.49500	0
07/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.64200	0.69200	0
07/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.39900	0.43300	0
07/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.62400	0.67300	0
07/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.42700	1.51200	0
07/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.51000	0.55200	0
07/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.96700	0.91100	0
07/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.13400	0.12100	0
07/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.73100	0.68200	0
07/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.30600	1.24200	0
07/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.69900	0.65100	0
07/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.11300	1.05400	0
07/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.82900	0.77700	0
07/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.36700	0.33500	0
07/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.60700	0.56200	0
07/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.52100	0.47800	0
07/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.21900	0.19500	0
07/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05900	0.05200	0
07/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.18900	0.17000	0
07/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.34600	0.31500	0
07/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.06400	0.05600	0
07/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.26900	0.24300	0
07/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.30600	0.27800	0
07/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.28700	0.26000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	10.95820	11.05600	14,119
07/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.05300	1.11300	0
07/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.02900	1.08600	0
07/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.07900	1.14000	0
07/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.47100	0.43400	0
07/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.52100	0.48000	0
07/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.49500	0.45700	0
07/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.07200	11.16870	250
07/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.07100	1.13200	0
07/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.09800	1.15900	0
07/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.04600	1.10500	0
07/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.75000	0.71200	0
07/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.70200	0.66600	0
07/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.72500	0.68900	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.88440	8.01100	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.18500	1.31200	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.13500	1.26200	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.23500	1.36100	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.88600	1.01300	14,286
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.50500	0.62500	6,757
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.03000	0.04800	11,429
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.04900	0.07700	11,765
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.01800	0.03000	11,111
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	1.13400	1.01900	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.66500	0.56600	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.89600	0.78700	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.02100	0.01400	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00100	0.00000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00200	0.00200	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00100	0.00100	0
07/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00100	0.00100	0
07/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.76680	7.75560	10,559



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.14200	1.13300	0
07/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.09700	1.08700	0
07/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.19300	1.17900	0
07/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.46400	0.45900	0
07/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.59700	0.59000	0
07/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.13000	0.13400	0
07/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.19700	0.20300	0
07/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02600	0.02300	0
07/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03000	0.03100	0
07/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02500	0.02700	0
07/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.78250	7.77330	22,259
07/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.75100	0.74500	0
07/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.71800	0.71200	0
07/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.78500	0.77900	0
07/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.65400	0.65000	0
07/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.96700	0.96000	0
07/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.47000	0.46700	0
07/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.62500	0.62100	0
07/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.61300	1.60400	0
07/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.92800	0.92200	0
07/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.14600	0.14900	0
07/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.03100	0.03100	0
07/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.29300	0.29800	0
07/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.43800	0.44400	0
07/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.13500	0.13700	0
07/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.27200	0.27700	0
07/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.20300	0.20600	0
07/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.23600	0.23900	0
07/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.21900	0.22200	0
07/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.80460	7.79380	6,142
07/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.63200	0.62800	0
07/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.60900	0.60400	0
07/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.65700	0.65200	0
07/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.45200	0.45800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.50400	0.51000	0
07/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.47700	0.48400	0
07/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.80290	8.76130	0
07/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.80800	1.77700	0
07/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.77000	1.73900	0
07/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.84700	1.81500	0
07/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29400	0.30400	0
07/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.31700	0.32800	0
07/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30500	0.31600	0
07/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.69580	7.71900	10
07/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.53400	0.56200	0
07/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.49700	0.52500	0
07/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.57200	0.60000	0
07/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.29200	0.31600	0
07/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.91800	0.94400	0
07/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.31700	0.34100	0
07/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.87100	0.89800	0
07/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.43100	0.45800	0
07/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.40000	0.42700	0
07/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.82500	0.85200	0
07/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.02900	0.03300	0
07/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.15400	0.15800	0
07/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.13500	0.13900	0
07/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.02500	0.02900	0
07/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.22100	0.22200	0
07/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.02200	0.02500	0
07/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.24600	0.24700	0
07/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.07600	0.08100	0
07/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.10100	0.10600	0
07/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.08800	0.09300	0
07/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.77360	7.79830	0
07/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.50600	0.52600	0
07/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.53200	0.55300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.48100	0.50000	0
07/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.30700	0.30200	0
07/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.25800	0.25500	0
07/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.28200	0.27800	0
07/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.06330	0.06790	12,659
07/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.08190	0.09180	18,519
07/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.14670	0.13500	12,423
07/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.41500	0.46470	100,000
07/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.18030	0.14970	100,000
07/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.16570	0.15340	12,346
07/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.69770	8.78540	50
07/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.59900	0.66800	0
07/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.57100	0.63700	0
07/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.62800	0.70000	0
07/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.49400	0.55500	0
07/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.69300	0.76800	0
07/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.87600	0.95700	0
07/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.47100	0.53000	0
07/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.33600	0.38300	0
07/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.21100	0.24400	0
07/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.26500	0.30500	0
07/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.51800	0.58100	0
07/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.79900	0.87800	0
07/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.00300	1.08700	0
07/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.37000	0.42000	0
07/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.09200	1.17700	0
07/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.40700	0.46100	0
07/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.32000	0.36600	0
07/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.44800	0.50600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.20200	0.23300	0
07/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.25300	0.29100	0
07/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.75500	0.70600	0
07/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.95400	0.89800	0
07/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.35000	0.32100	0
07/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.57200	0.53100	0
07/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.40900	0.37600	0
07/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.04400	0.04200	0
07/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.47200	0.43500	0
07/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.05500	0.05200	0
07/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.10100	0.09300	0
07/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.27000	0.24600	0
07/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.71700	0.67000	0
07/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.91300	0.85900	0
07/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.53800	0.49800	0
07/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.32300	0.29500	0
07/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.07800	0.07200	0
07/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.14500	0.13300	0
07/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.29600	0.27000	0
07/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.18000	0.16500	0
07/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.22300	0.20200	0
07/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.20100	0.18300	0
07/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.81780	8.90820	0
07/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.68100	0.74800	0
07/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.70300	0.77100	0
07/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.66000	0.72600	0
07/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.49200	0.46800	0
07/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.43500	0.41300	0
07/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.46300	0.44000	0
07/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,870.79000	16,060.81000	0
07/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.24680	1.26670	0
07/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.15500	0.17430	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.11440	0.13260	0
07/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.20010	0.21980	0
07/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00330	0.00310	0
07/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.01760	0.01590	0
07/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00820	0.00760	0
07/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.26290	1.28310	0
07/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11640	0.13190	0
07/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.09310	0.10560	0
07/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14630	0.16350	0
07/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.03340	0.03040	0
07/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.08020	0.07250	0
07/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.05350	0.04880	0
10/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.90400	7.94760	306,625
10/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.64000	0.69400	0
10/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.60500	0.65900	0
10/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.67600	0.73100	0
10/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.16500	1.21200	6,425
10/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.30800	0.35300	0
10/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.92800	0.98000	0
10/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.15600	0.18500	400
10/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00500	0.00700	0
10/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.13500	0.16100	10,750
10/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01700	0.02500	0
10/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.32500	0.37200	0
10/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.51000	0.56300	0
10/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.26100	0.30200	100
10/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.14200	0.16900	0
10/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.97400	1.02500	0
10/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.45500	0.50700	0
10/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.20000	0.23500	0
10/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.23400	0.27300	0
10/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.40700	0.45700	0
10/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.88200	0.93500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.27600	0.31800	11,340
10/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.85500	1.89900	0
10/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.71400	0.76800	5,560
10/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.75500	1.80000	0
10/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.53900	0.59400	11,280
10/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.45800	1.50200	0
10/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.50700	1.55100	0
10/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.65600	1.70000	0
10/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.29100	0.33500	0
10/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.95500	1.99900	0
10/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.57100	0.62600	0
10/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.21300	1.25900	0
10/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.11600	1.16400	200
10/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.34400	0.39200	0
10/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.43000	0.48200	0
10/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.06900	1.11700	560
10/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.60600	1.65000	0
10/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.55600	1.60000	0
10/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.90500	1.94900	0
10/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.38500	0.43400	1,000
10/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.48200	0.53400	0
10/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.31000	1.35600	0
10/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.05500	2.09900	0
10/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.36400	0.41200	0
10/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.75300	0.80700	12,300
10/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.35900	1.40400	0
10/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.21100	0.24700	0
10/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.24700	0.28700	0
10/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.80500	1.84900	0
10/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.79400	0.84700	0
10/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.02100	1.07100	0
10/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.83600	0.89100	0
10/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.26100	1.30700	0
10/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.70600	1.75000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.22200	0.26000	0
10/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.40800	1.45300	0
10/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00400	0.00500	0
10/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.61800	0.61200	0
10/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
10/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00700	0.00900	0
10/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.03200	0.04300	1,000
10/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01700	0.02300	0
10/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.04000	0.04900	0
10/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
10/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.54300	0.53900	0
10/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.65700	0.64900	0
10/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00500	0.00600	560
10/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.31000	0.31400	0
10/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.04900	0.05900	0
10/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
10/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00600	0.00800	5,000
10/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.17800	0.18600	0
10/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.28100	0.28600	5,128
10/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
10/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00200	0.00200	0
10/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00200	0.00200	0
10/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01500	0.01900	0
10/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.22600	0.23400	0
10/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.34000	0.34400	0
10/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01200	0.01600	0
10/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00900	0.01100	16,340
10/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.11700	0.12800	0
10/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
10/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.43700	0.43700	10,750
10/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00200	0.00200	0
10/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00300	0.00300	0
10/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00400	0.00400	0
10/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00200	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.13500	0.14600	12,000
10/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
10/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.47200	0.47000	0
10/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.02800	0.03700	0
10/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.25300	0.25900	760
10/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.58000	0.57500	100
10/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.69600	0.68700	0
10/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.20100	0.20900	0
10/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.02000	0.02700	0
10/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.98800	0.97100	0
10/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	1.03100	1.01300	0
10/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.50700	0.50400	400
10/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.15600	0.16500	0
10/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.37100	0.37400	0
10/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	3.06300	3.02700	0
10/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	4.00100	3.95900	0
10/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.90200	0.88700	0
10/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.06000	0.07000	800
10/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.02400	0.03200	0
10/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.40400	0.40500	0
10/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.07200	0.08300	3,780
10/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.01100	0.01400	0
10/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.10100	0.11100	1,000
10/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.08600	0.09600	0
10/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.99600	8.03900	44,945
10/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.05400	1.11400	0
10/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.01300	1.07400	0
10/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.09400	1.15400	0
10/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.08300	1.14200	0
10/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.96300	1.02500	30,100
10/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.89000	0.95100	0
10/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.25300	1.30800	0
10/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.92400	0.98800	0
10/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.29600	1.35100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.70700	0.76900	0
10/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.53100	0.58700	0
10/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.79400	0.85500	0
10/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.41600	0.46700	0
10/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.34100	1.39400	0
10/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.40300	0.45200	0
10/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.20900	1.26600	0
10/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.51400	0.56900	5,000
10/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.00200	1.06400	10,000
10/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.38600	1.43800	0
10/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.76400	0.82500	0
10/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.44600	0.49900	0
10/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.56900	0.62700	0
10/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.04200	1.10300	0
10/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.43100	1.48300	0
10/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.58900	0.64800	0
10/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.49600	0.55100	0
10/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.55000	0.60700	0
10/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.46200	0.51600	0
10/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.37700	0.42400	0
10/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.36400	0.41100	0
10/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.47700	1.52800	0
10/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.52300	1.57300	0
10/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.66500	1.71400	0
10/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.90700	1.95400	0
10/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.30200	0.34200	3
10/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.82500	0.88600	0
10/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.85700	0.91800	0
10/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.16600	1.22400	0
10/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.63300	0.69200	0
10/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.47800	0.53300	0
10/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.73500	0.79700	5,000
10/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.61700	1.66700	0
10/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.85800	1.90600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.68000	0.74200	0
10/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.43100	0.48300	0
10/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.81000	1.85800	0
10/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.12400	1.18300	0
10/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.61100	0.66900	0
10/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.38900	0.43800	0
10/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.57000	1.61900	0
10/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.65600	0.71600	0
10/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.31000	0.32700	0
10/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.02400	0.03000	0
10/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.79300	0.79900	0
10/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.36500	0.38000	0
10/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.07800	0.09400	0
10/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01400	0.01900	0
10/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.68500	0.69400	0
10/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.28400	0.30300	0
10/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01200	0.01700	0
10/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.02100	0.02800	0
10/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.23900	0.25800	2,420
10/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.58200	0.59400	0
10/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.33700	0.35300	0
10/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.07000	0.08500	0
10/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.16100	0.17900	0
10/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.17900	0.19700	0
10/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.10600	1.10300	0
10/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01100	0.01500	0
10/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01900	0.02500	0
10/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.02700	0.03400	2,420
10/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.03100	0.03900	0
10/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.86800	0.87200	0
10/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.83100	0.83500	0
10/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.61600	0.62700	0
10/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.45400	0.46800	0
10/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.55000	0.56200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.39300	0.40900	0
10/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.03500	0.04400	0
10/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.09600	0.11400	0
10/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.42300	0.43800	0
10/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.65000	0.66000	0
10/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.21800	0.23600	0
10/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.04000	0.04900	0
10/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.10600	0.12500	0
10/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.51800	0.53000	0
10/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.06300	0.07700	0
10/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.75700	0.76300	0
10/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.04500	0.05500	10,000
10/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.72000	0.72800	0
10/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.19800	0.21600	0
10/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.48500	0.49800	0
10/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.26100	0.28000	0
10/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.05000	0.06200	0
10/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.12800	0.14900	0
10/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.05700	0.06900	0
10/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.14400	0.16200	0
10/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.11700	0.13600	0
10/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08700	0.10300	1,000
10/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.08400	0.10100	0
10/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.10300	0.12100	0
10/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.09400	0.11100	0
10/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.08100	8.12480	22,393
10/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.03600	1.10100	0
10/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.00200	1.06700	0
10/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.07000	1.13500	0
10/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.18900	0.21000	0
10/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.22100	0.24200	0
10/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.20500	0.22600	0
10/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.16500	8.20970	979
10/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.21000	1.27300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.17700	1.24000	0
10/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.24400	1.30500	16,000
10/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.14500	1.20900	37,000
10/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.51400	0.55900	360
10/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.85900	0.91800	0
10/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.63100	0.68300	0
10/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.49400	0.53800	2,000
10/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.06600	1.07300	2,000
10/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.52900	1.52800	0
10/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.59400	0.60800	360
10/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.44900	1.44900	0
10/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.22900	0.24500	0
10/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.28000	0.29900	0
10/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.26200	0.28000	0
10/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.24500	0.26300	0
10/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.26260	8.30730	0
10/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.09100	1.15400	0
10/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.07000	1.13300	0
10/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.11200	1.17600	0
10/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.97100	1.03400	300
10/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.64400	0.69600	540
10/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.48100	1.48900	0
10/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.49900	0.51900	0
10/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.70800	0.72700	540
10/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.55700	0.57600	0
10/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.52800	0.54700	0
10/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.37370	8.41810	0
10/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.14900	1.21700	0
10/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.78000	0.84000	180
10/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.08900	1.16000	0
10/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.12900	1.20000	0
10/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.16700	1.23500	0
10/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.69300	0.71700	0
10/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.50600	1.52200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.75500	0.78200	0
10/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.81500	0.84200	180
10/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.72500	0.74900	0
10/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.33790	9.38020	0
10/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.03100	2.13400	0
10/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.01100	2.11400	0
10/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.05200	2.15500	0
10/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.21100	2.30800	200
10/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.16400	1.22500	0
10/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.87300	0.92800	0
10/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.22300	1.28400	0
10/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.19300	1.25400	0
10/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.15320	10.19550	0
10/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.54500	2.66300	0
10/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.52500	2.64400	0
10/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.56400	2.68000	0
10/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.56100	1.63500	0
10/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62200	1.69900	0
10/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.59200	1.66800	0
10/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.90400	7.94760	594
10/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.92767	0.97953	0
10/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.88159	0.93476	0
10/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.97425	1.02491	0
10/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.02025	0.02731	0
10/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.02759	0.03716	0
10/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.02367	0.03193	0
10/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.99600	8.03900	12
10/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.70708	0.76868	0
10/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.68035	0.74178	0
10/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.73486	0.79656	0
10/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.23886	0.25756	0
10/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.28435	0.30278	0
10/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.26108	0.27968	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.37790	12.40830	15,927
10/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.89300	0.92500	0
10/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.85900	0.89100	0
10/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.92900	0.96000	0
10/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.57800	0.60700	0
10/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.15900	1.19000	0
10/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.73400	0.76500	0
10/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.82500	0.85700	0
10/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.89900	1.93200	0
10/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.70600	1.73900	0
10/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.02800	0.03100	0
10/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02100	0.02400	0
10/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.19700	0.19900	0
10/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.25600	0.25700	0
10/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.08100	0.08200	0
10/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.40000	0.39900	0
10/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.15100	0.15200	0
10/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.18100	0.18300	0
10/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.16500	0.16700	0
10/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.51350	12.54220	6,997
10/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.32500	1.34500	0
10/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.29200	1.31200	0
10/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.35900	1.37900	0
10/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.25900	1.27900	0
10/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.04900	1.06700	0
10/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.65900	1.68300	0
10/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.10600	1.12400	0
10/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.85900	0.87600	0
10/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.39300	1.41400	0
10/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.74000	1.76500	0
10/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.57900	1.60300	0
10/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.16500	1.18400	0
10/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.35200	0.34200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.16600	0.16100	0
10/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.12700	0.12300	0
10/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.23000	0.22200	0
10/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.64600	0.63400	0
10/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.39300	0.38200	0
10/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.14600	0.14100	0
10/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.43600	0.42500	0
10/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.29600	0.28700	0
10/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.24600	0.23700	0
10/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.27900	0.27000	0
10/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.26200	0.25300	0
10/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.63880	12.66750	2,837
10/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.35100	1.36700	0
10/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.37800	1.39400	0
10/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.32500	1.34000	0
10/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.58600	0.57300	0
10/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.53900	0.52700	0
10/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.56200	0.55000	0
10/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10310	0.10370	5,290
10/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02313	0.02374	0
10/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01344	0.01414	0
10/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03311	0.03371	0
10/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
10/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00034	0.00044	0
10/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00003	0.00004	0
10/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10450	0.10510	26
10/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01559	0.01639	0
10/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02464	0.02529	0
10/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00907	0.00989	0
10/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00457	0.00479	0
10/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00014	0.00019	0
10/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00109	0.00129	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.78290	10.71880	27,967
10/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.05900	1.00600	0
10/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.01900	0.96700	0
10/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.10000	1.04600	0
10/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.90400	0.85500	0
10/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.27800	1.21900	0
10/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.51100	1.45100	0
10/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.41700	1.35700	0
10/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.19800	0.18900	0
10/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.94100	0.89100	0
10/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.22400	0.21300	0
10/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.32400	1.26400	0
10/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.37700	0.35600	8,220
10/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.73000	0.69000	0
10/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.21500	0.20500	0
10/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.67000	0.63300	0
10/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.86700	0.81900	0
10/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.23200	1.17300	0
10/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.31600	0.29900	0
10/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.79700	0.75200	0
10/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.83100	0.78500	0
10/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.70000	0.66100	2,740
10/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.39500	0.37200	0
10/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.17500	0.16700	0
10/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.56200	0.60300	0
10/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.29200	1.34800	0
10/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.14800	0.16600	2,740
10/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.21700	0.24200	0
10/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.16400	0.18300	0
10/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.73300	0.78000	0
10/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.04900	0.05400	0
10/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.13400	0.15000	0
10/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.23700	0.26400	0
10/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.08200	1.13600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.19700	0.22100	0
10/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.59400	0.63700	0
10/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.04100	0.04500	8,220
10/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.04100	1.09400	0
10/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.10800	0.12200	0
10/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.16500	1.22000	0
10/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.03400	0.03800	0
10/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.02800	0.03200	0
10/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.04500	0.05000	0
10/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.12100	0.13600	0
10/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.06700	0.07700	0
10/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.08600	0.09800	0
10/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.07600	0.08700	0
10/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.90750	10.84260	9,761
10/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.06800	1.03000	0
10/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.03600	0.99900	0
10/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.10100	1.06200	0
10/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.91400	1.85700	0
10/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.97400	0.93900	0
10/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.27600	1.23200	0
10/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.95900	1.90200	0
10/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.20400	1.16200	0
10/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.79000	0.76400	0
10/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.72300	0.70000	0
10/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.94400	0.91000	0
10/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.59000	0.57200	0
10/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.47000	0.45600	0
10/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.66300	0.64200	0
10/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.41000	0.39900	0
10/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.64400	0.62400	0
10/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.47800	1.42700	0
10/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.52600	0.51000	0
10/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.91900	0.96700	0
10/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.12100	0.13400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.68700	0.73100	0
10/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.25300	1.30600	0
10/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.65600	0.69900	0
10/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.06300	1.11300	0
10/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.78300	0.82900	0
10/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.33700	0.36700	0
10/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.56600	0.60700	0
10/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.48300	0.52100	0
10/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.19700	0.21900	0
10/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05200	0.05900	0
10/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.16900	0.18900	0
10/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.31700	0.34600	0
10/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.05700	0.06400	0
10/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.24400	0.26900	0
10/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.27900	0.30600	0
10/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.26100	0.28700	0
10/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.02280	10.95820	14,119
10/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.08800	1.05300	0
10/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.06100	1.02900	0
10/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.11500	1.07900	0
10/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.44200	0.47100	0
10/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.48800	0.52100	0
10/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.46500	0.49500	0
10/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.13740	11.07200	250
10/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.10700	1.07100	0
10/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.08100	1.04600	0
10/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.13400	1.09800	0
10/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.67200	0.70200	0
10/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.71900	0.75000	0
10/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.69500	0.72500	0
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.84190	7.88440	0
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.14200	1.18500	0
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.09200	1.13500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.19200	1.23500	0
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.84300	0.88600	14,286
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.45200	0.50500	6,757
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.01600	0.03000	11,429
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.02900	0.04900	11,765
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.00800	0.01800	11,111
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	1.16600	1.13400	0
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.68700	0.66500	0
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.92400	0.89600	0
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.01000	0.02100	0
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00100	0
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00100	0.00200	0
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00100	0
10/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00100	0
10/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.82110	7.76680	10,558
10/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.19500	1.14200	0
10/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.63300	0.59700	0
10/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.14500	1.09700	0
10/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.24200	1.19300	0
10/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.49400	0.46400	0
10/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.17300	0.19700	0
10/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02100	0.02600	0
10/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02400	0.03000	0
10/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.11200	0.13000	0
10/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02400	0.02500	0
10/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.83770	7.78250	22,259
10/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.78700	0.75100	0
10/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.75300	0.71800	0
10/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.82200	0.78500	0
10/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.68800	0.65400	0
10/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.00900	0.96700	0
10/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.49500	0.47000	0
10/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.65700	0.62500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.97000	0.92800	0
10/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.42800	0.00000	0
10/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.66500	1.61300	0
10/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.02700	0.03100	0
10/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.49000	0.00000	0
10/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.13200	0.14600	0
10/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.26900	0.29300	0
10/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.40700	0.43800	0
10/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.12100	0.13500	0
10/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.25000	0.27200	0
10/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.18400	0.20300	0
10/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.21500	0.23600	0
10/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.19900	0.21900	0
10/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.85710	7.80460	6,142
10/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.65900	0.63200	0
10/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.63400	0.60900	0
10/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.68400	0.65700	0
10/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.42700	0.45200	0
10/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.47700	0.50400	0
10/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.45200	0.47700	0
10/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.85150	8.80290	0
10/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.84600	1.80800	0
10/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.80800	1.77000	0
10/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.88400	1.84700	0
10/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.28300	0.29400	0
10/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30700	0.31700	0
10/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.29500	0.30500	0
10/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.68970	7.69580	10
10/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.50800	0.53400	0
10/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.47000	0.49700	0
10/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.54700	0.57200	0
10/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.26400	0.29200	0
10/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.90300	0.91800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.28800	0.31700	0
10/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.85500	0.87100	0
10/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.40200	0.43100	0
10/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.37100	0.40000	0
10/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.80800	0.82500	0
10/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01800	0.02900	0
10/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.13100	0.15400	0
10/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.11200	0.13500	0
10/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01500	0.02500	0
10/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.19800	0.22100	0
10/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01300	0.02200	0
10/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.22400	0.24600	0
10/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.05700	0.07600	0
10/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.08000	0.10100	0
10/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.06800	0.08800	0
10/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.76950	7.77360	0
10/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.47200	0.50600	0
10/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.44700	0.48100	0
10/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.49900	0.53200	0
10/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.23000	0.25800	0
10/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.27800	0.30700	0
10/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.25300	0.28200	0
10/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.06410	0.06330	12,659
10/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.08020	0.08190	18,519
10/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.15960	0.14670	12,423
10/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.38050	0.41500	100,000
10/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.18550	0.18030	100,000
10/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.18020	0.16570	12,346
10/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.75670	8.69770	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.32100	0.32000	0
10/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.45600	0.44800	0
10/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.25100	0.25300	0
10/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.19800	0.20200	0
10/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.61700	0.59900	0
10/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.58700	0.57100	0
10/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.64900	0.62800	0
10/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.50500	0.49400	0
10/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.71900	0.69300	0
10/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.91100	0.87600	0
10/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.48000	0.47100	0
10/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.33700	0.33600	0
10/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.20800	0.21100	0
10/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.26400	0.26500	0
10/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.53100	0.51800	0
10/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.83100	0.79900	0
10/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.04600	1.00300	0
10/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.37300	0.37000	0
10/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.13800	1.09200	0
10/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.41200	0.40700	0
10/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.89100	0.95400	0
10/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.69400	0.75500	0
10/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.29900	0.35000	0
10/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.51400	0.57200	0
10/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.35500	0.40900	0
10/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.03100	0.04400	0
10/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.41600	0.47200	0
10/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.03900	0.05500	0
10/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.07400	0.10100	0
10/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.22400	0.27000	0
10/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.65700	0.71700	0
10/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.85100	0.91300	0
10/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.48000	0.53800	0
10/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.27300	0.32300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.05400	0.07800	0
10/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.11200	0.14500	0
10/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.24800	0.29600	0
10/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.14200	0.18000	0
10/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.18000	0.22300	0
10/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.16000	0.20100	0
10/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.87970	8.81780	0
10/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.69800	0.68100	0
10/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.67600	0.66000	0
10/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.72100	0.70300	0
10/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.39100	0.43500	0
10/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.44600	0.49200	0
10/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.41800	0.46300	0
10/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,876.33000	15,870.79000	0
10/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.24520	1.24680	0
10/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.15140	0.15500	0
10/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.10940	0.11440	0
10/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.19760	0.20010	0
10/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00240	0.00330	0
10/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.01420	0.01760	0
10/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00620	0.00820	0
10/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.26140	1.26290	0
10/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.10990	0.11640	0
10/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14010	0.14630	0
10/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08650	0.09310	0
10/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.07510	0.08020	0
10/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02870	0.03340	0
10/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.04850	0.05350	0
11/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.98200	7.90400	306,991
11/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.69300	0.64000	0
11/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.65500	0.60500	0
11/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.73300	0.67600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.24000	1.16500	6,425
11/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.32600	0.30800	0
11/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.77300	0.71400	5,560
11/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.83300	1.75500	0
11/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.00000	0.92800	0
11/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.58400	0.53900	11,280
11/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.53500	1.45800	0
11/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.58400	1.50700	0
11/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.73400	1.65600	0
11/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.30800	0.29100	0
11/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.03300	1.95500	0
11/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.61900	0.57100	0
11/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.28900	1.21300	0
11/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.19100	1.11600	200
11/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.36600	0.34400	0
11/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.46200	0.43000	0
11/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.14300	1.06900	560
11/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.68400	1.60600	0
11/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.63400	1.55600	0
11/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.98300	1.90500	0
11/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.41100	0.38500	1,000
11/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.51900	0.48200	0
11/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.38700	1.31000	0
11/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.13300	2.05500	0
11/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.38800	0.36400	0
11/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.81500	0.75300	12,300
11/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.43600	1.35900	0
11/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.22000	0.21100	0
11/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.26000	0.24700	0
11/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.88300	1.80500	0
11/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.86100	0.79400	0
11/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.09500	1.02100	0
11/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.90700	0.83600	0
11/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.33800	1.26100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.78300	1.70600	0
11/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.23200	0.22200	0
11/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.48500	1.40800	0
11/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.04700	0.97400	0
11/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.48900	0.45500	0
11/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.20900	0.20000	0
11/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.24600	0.23400	0
11/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.43600	0.40700	0
11/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.95300	0.88200	0
11/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.29100	0.27600	11,340
11/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.93300	1.85500	0
11/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.34500	0.32500	0
11/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.14600	0.14200	0
11/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00500	0.00500	0
11/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.55100	0.51000	0
11/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.27500	0.26100	100
11/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.13900	0.13500	10,750
11/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01900	0.01700	0
11/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.16100	0.15600	400
11/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.98700	3.06300	0
11/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.92300	4.00100	0
11/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.44300	0.50700	400
11/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.11900	0.15600	0
11/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.82900	0.90200	0
11/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.91400	0.98800	0
11/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.95700	1.03100	0
11/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.31300	0.37100	0
11/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
11/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.40900	0.47200	0
11/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.02100	0.02800	0
11/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.20400	0.25300	760
11/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.51400	0.58000	100
11/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.62700	0.69600	0
11/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.15700	0.20100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01500	0.02000	0
11/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00300	0.00400	0
11/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.55000	0.61800	0
11/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
11/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00600	0.00700	0
11/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.02500	0.03200	1,000
11/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01300	0.01700	0
11/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.02900	0.04000	0
11/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
11/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.47800	0.54300	0
11/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.58800	0.65700	0
11/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00400	0.00500	560
11/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.25600	0.31000	0
11/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.03300	0.04900	0
11/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
11/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00500	0.00600	5,000
11/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.13700	0.17800	0
11/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.22900	0.28100	5,128
11/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
11/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01100	0.01500	0
11/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.18000	0.22600	0
11/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.28400	0.34000	0
11/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00900	0.01200	0
11/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00700	0.00900	16,340
11/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.08700	0.11700	0
11/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
11/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.37600	0.43700	10,750
11/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00200	0.00200	0
11/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00200	0.00300	0
11/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00300	0.00400	0
11/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.04100	0.06000	800
11/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00100	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.10200	0.13500	12,000
11/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01800	0.02400	0
11/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.34400	0.40400	0
11/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.05100	0.07200	3,780
11/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00800	0.01100	0
11/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.07300	0.10100	1,000
11/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.06100	0.08600	0
11/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.07570	7.99600	44,941
11/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.11600	1.05400	0
11/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.07400	1.01300	0
11/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.15900	1.09400	0
11/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.14700	1.08300	0
11/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.02200	0.96300	30,100
11/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.94200	0.89000	0
11/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.30900	0.30200	3
11/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.74100	1.66500	0
11/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.98500	1.90700	0
11/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.38900	0.37700	0
11/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.37600	0.36400	0
11/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.88700	1.81000	0
11/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.18900	1.12400	0
11/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.63900	0.61100	0
11/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.40300	0.38900	0
11/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.64500	1.57000	0
11/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.68800	0.65600	0
11/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.55100	1.47700	0
11/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.59800	1.52300	0
11/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.32100	1.25300	0
11/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.98100	0.92400	0
11/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.36600	1.29600	0
11/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.74500	0.70700	0
11/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.55400	0.53100	0
11/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.83900	0.79400	0
11/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.43200	0.41600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.41200	1.34100	0
11/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.41700	0.40300	0
11/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.27700	1.20900	0
11/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.53500	0.51400	5,000
11/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.06300	1.00200	10,000
11/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.45800	1.38600	0
11/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.80600	0.76400	0
11/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.46300	0.44600	0
11/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.59500	0.56900	0
11/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.10400	1.04200	0
11/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.50400	1.43100	0
11/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.61600	0.58900	0
11/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.51700	0.49600	0
11/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.57400	0.55000	0
11/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.48000	0.46200	0
11/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.87200	0.82500	0
11/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.90600	0.85700	0
11/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.23300	1.16600	0
11/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.66300	0.63300	0
11/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.49800	0.47800	0
11/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.77500	0.73500	5,000
11/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.69300	1.61700	0
11/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.93600	1.85800	0
11/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.71600	0.68000	0
11/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.44700	0.43100	0
11/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.62100	0.68500	0
11/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.24000	0.28400	0
11/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01000	0.01200	0
11/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01700	0.02100	0
11/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.19900	0.23900	2,420
11/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.52200	0.58200	0
11/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.28700	0.33700	0
11/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.05700	0.07000	0
11/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.13000	0.16100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.14600	0.17900	0
11/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.55400	0.61600	0
11/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.39800	0.45400	0
11/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.49100	0.55000	0
11/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.34000	0.39300	0
11/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.02800	0.03500	0
11/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.07800	0.09600	0
11/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.36900	0.42300	0
11/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.58700	0.65000	0
11/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.18000	0.21800	0
11/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.03200	0.04000	0
11/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.08700	0.10600	0
11/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.45900	0.51800	0
11/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.05100	0.06300	0
11/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.69100	0.75700	0
11/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.03600	0.04500	10,000
11/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.65600	0.72000	0
11/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.16300	0.19800	0
11/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.42800	0.48500	0
11/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.21900	0.26100	0
11/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.04000	0.05000	0
11/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.10500	0.12800	0
11/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.04500	0.05700	0
11/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.02200	0.02700	2,420
11/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.02500	0.03100	0
11/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.26200	0.31000	0
11/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.01900	0.02400	0
11/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.72700	0.79300	0
11/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.31300	0.36500	0
11/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.06300	0.07800	0
11/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01100	0.01400	0
11/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.80000	0.86800	0
11/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.76300	0.83100	0
11/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00900	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01500	0.01900	0
11/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.03300	1.10600	0
11/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.11600	0.14400	0
11/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.09600	0.11700	0
11/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.07100	0.08700	1,000
11/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.06900	0.08400	0
11/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.08400	0.10300	0
11/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.07600	0.09400	0
11/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.16410	8.08100	22,394
11/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.09000	1.03600	0
11/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.05400	1.00200	0
11/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.12700	1.07000	0
11/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.16300	0.18900	0
11/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.19000	0.22100	0
11/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.17600	0.20500	0
11/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.25150	8.16500	979
11/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.26100	1.21000	0
11/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.50100	0.49400	2,000
11/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.52100	0.51400	360
11/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.88100	0.85900	0
11/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.64400	0.63100	0
11/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.22700	1.17700	0
11/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.29600	1.24400	16,000
11/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.19300	1.14500	37,000
11/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.37000	1.44900	0
11/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.19500	0.22900	0
11/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.24200	0.28000	0
11/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.22600	0.26200	0
11/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.99300	1.06600	2,000
11/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.45000	1.52900	0
11/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.53000	0.59400	360
11/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.21000	0.24500	0
11/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.34860	8.26260	0
11/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.11800	1.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.09500	1.07000	0
11/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.14100	1.11200	0
11/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.65300	0.64400	540
11/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.99300	0.97100	300
11/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.40400	1.48100	0
11/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.44200	0.49900	0
11/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.64400	0.70800	540
11/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.49600	0.55700	0
11/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.46900	0.52800	0
11/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.45850	8.37370	0
11/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.17000	1.14900	0
11/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.15200	1.12900	0
11/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.18900	1.16700	0
11/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.79200	0.78000	180
11/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.11400	1.08900	0
11/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.75600	0.81500	180
11/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.63100	0.69300	0
11/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.43400	1.50600	0
11/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.69400	0.75500	0
11/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.66200	0.72500	0
11/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.41590	9.33790	0
11/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.05900	2.03100	0
11/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.23900	2.21100	200
11/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.03800	2.01100	0
11/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.08100	2.05200	0
11/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.11500	1.16400	0
11/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.82300	0.87300	0
11/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.17200	1.22300	0
11/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.14300	1.19300	0
11/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.23120	10.15320	0
11/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.56900	2.54500	0
11/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.55000	2.52500	0
11/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.58500	2.56400	0
11/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.50400	1.56100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.56900	1.62200	0
11/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.53800	1.59200	0
11/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.98200	7.90400	454
11/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.00011	0.92767	0
11/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.95317	0.88159	0
11/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.04744	0.97425	0
11/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.01544	0.02025	0
11/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.02117	0.02759	0
11/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01811	0.02367	0
11/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.07570	7.99600	12
11/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.74516	0.70708	0
11/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.71616	0.68035	0
11/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.77523	0.73486	0
11/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.19953	0.23886	0
11/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.24046	0.28435	0
11/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.21946	0.26108	0
11/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.45580	12.37790	16,177
11/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.92800	0.89300	0
11/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.89200	0.85900	0
11/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.96500	0.92900	0
11/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.97200	1.89900	0
11/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.77600	1.70600	0
11/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.58900	0.57800	0
11/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.20800	1.15900	0
11/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.75600	0.73400	0
11/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.85600	0.82500	0
11/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.15000	0.19700	0
11/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.20000	0.25600	0
11/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.05200	0.08100	0
11/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.33300	0.40000	0
11/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.02000	0.02800	0
11/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01600	0.02100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.10900	0.15100	0
11/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.13600	0.18100	0
11/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.12200	0.16500	0
11/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.59360	12.51350	6,997
11/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.35600	1.32500	0
11/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.32200	1.29200	0
11/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.39200	1.35900	0
11/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.28800	1.25900	0
11/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.06700	1.04900	0
11/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.71100	1.65900	0
11/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.12700	1.10600	0
11/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.86700	0.85900	0
11/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.42800	1.39300	0
11/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.79500	1.74000	0
11/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.62800	1.57900	0
11/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.18900	1.16500	0
11/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.29500	0.35200	0
11/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.13400	0.16600	0
11/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.10100	0.12700	0
11/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.18400	0.23000	0
11/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.57300	0.64600	0
11/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.33300	0.39300	0
11/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.11700	0.14600	0
11/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.37300	0.43600	0
11/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.24400	0.29600	0
11/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.19800	0.24600	0
11/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.22800	0.27900	0
11/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.21200	0.26200	0
11/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.72390	12.63880	2,837
11/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.39000	1.35100	0
11/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.41700	1.37800	0
11/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.36300	1.32500	0
11/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.53900	0.58600	0
11/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.49300	0.53900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.51600	0.56200	0
11/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10420	0.10310	5,290
11/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02423	0.02313	0
11/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01443	0.01344	0
11/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03420	0.03311	0
11/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00001	0
11/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00023	0.00034	0
11/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00003	0.00003	0
11/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10560	0.10450	26
11/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01647	0.01559	0
11/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02570	0.02464	0
11/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00955	0.00907	0
11/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00395	0.00457	0
11/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00010	0.00014	0
11/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00087	0.00109	0
11/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.87360	10.78290	28,110
11/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.13600	1.05900	0
11/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.09400	1.01900	0
11/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.17800	1.10000	0
11/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.97400	0.90400	0
11/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.36100	1.27800	0
11/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.59700	1.51100	0
11/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.50200	1.41700	0
11/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.21200	0.19800	0
11/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.01300	0.94100	0
11/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.24000	0.22400	0
11/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.40800	1.32400	0
11/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.40900	0.37700	8,220
11/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.79100	0.73000	0
11/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.23000	0.21500	0
11/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.72600	0.67000	0
11/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.93600	0.86700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.31500	1.23200	0
11/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.34200	0.31600	0
11/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.86200	0.79700	0
11/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.89800	0.83100	0
11/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.75800	0.70000	2,740
11/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.42700	0.39500	0
11/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.18700	0.17500	0
11/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.50300	0.56200	0
11/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.21300	1.29200	0
11/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.12400	0.14800	2,740
11/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.18400	0.21700	0
11/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.13800	0.16400	0
11/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.66800	0.73300	0
11/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.04100	0.04900	0
11/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.11200	0.13400	0
11/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.20200	0.23700	0
11/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.00600	1.08200	0
11/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.16700	0.19700	0
11/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.53500	0.59400	0
11/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.03400	0.04100	8,220
11/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.96600	1.04100	0
11/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.08900	0.10800	0
11/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.08800	1.16500	0
11/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.02800	0.03400	0
11/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.02300	0.02800	0
11/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.03700	0.04500	0
11/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.10000	0.12100	0
11/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.05400	0.06700	0
11/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.07000	0.08600	0
11/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.06200	0.07600	0
11/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.00020	10.90750	9,761
11/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.13300	1.06800	0
11/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.10000	1.03600	0
11/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.16700	1.10100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.00000	1.91400	0
11/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.03500	0.97400	0
11/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.35300	1.27600	0
11/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.04600	1.95900	0
11/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.27400	1.20400	0
11/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.83700	0.79000	0
11/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.76700	0.72300	0
11/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.00400	0.94400	0
11/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.62500	0.59000	0
11/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.49700	0.47000	0
11/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.70200	0.66300	0
11/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.43200	0.41000	0
11/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.68200	0.64400	0
11/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.55700	0.52600	0
11/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.55800	1.47800	0
11/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.10800	0.12100	0
11/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.85700	0.91900	0
11/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.63200	0.68700	0
11/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.18200	1.25300	0
11/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.60200	0.65600	0
11/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.99700	1.06300	0
11/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.72500	0.78300	0
11/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.30400	0.33700	0
11/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.51700	0.56600	0
11/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.43700	0.48300	0
11/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.17400	0.19700	0
11/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.04600	0.05200	0
11/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.15300	0.16900	0
11/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.28500	0.31700	0
11/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.05000	0.05700	0
11/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.21700	0.24400	0
11/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.25000	0.27900	0
11/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.23300	0.26100	0
11/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.12000	11.02280	14,119

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.14500	1.08800	0
11/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.11700	1.06100	0
11/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.17400	1.11500	0
11/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.40400	0.44200	0
11/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.44700	0.48800	0
11/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.42500	0.46500	0
11/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.23860	11.13740	250
11/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.16900	1.10700	0
11/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.14200	1.08100	0
11/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.19700	1.13400	0
11/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.63400	0.67200	0
11/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.67900	0.71900	0
11/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.65600	0.69500	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.91880	7.84190	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.21900	1.14200	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.16900	1.09200	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.26900	1.19200	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.91900	0.84300	14,286
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.52500	0.45200	6,757
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.01600	0.01600	11,429
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.02900	0.02900	11,765
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.00800	0.00800	11,111
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	1.08900	1.16600	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.61000	0.68700	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.84700	0.92400	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00600	0.01000	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00000	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00000	0.00100	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00000	0
11/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00000	0
11/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.88190	7.82110	10,308
11/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.25200	1.19500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.20500	1.14500	0
11/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.67800	0.63300	0
11/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.29900	1.24200	0
11/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.53500	0.49400	0
11/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.15300	0.17300	0
11/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01700	0.02100	0
11/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.09600	0.11200	0
11/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02300	0.02400	0
11/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02000	0.02400	0
11/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.89940	7.83770	22,259
11/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.83200	0.78700	0
11/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.79700	0.75300	0
11/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.86800	0.82200	0
11/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.73000	0.68800	0
11/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.05900	1.00900	0
11/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.52800	0.49500	0
11/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.69700	0.65700	0
11/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.02000	0.97000	0
11/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.72400	1.66500	0
11/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.45600	0.42800	0
11/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.45700	0.49000	0
11/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.02500	0.02700	0
11/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.12100	0.13200	0
11/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.24800	0.26900	0
11/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.37900	0.40700	0
11/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.11000	0.12100	0
11/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.23100	0.25000	0
11/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.16900	0.18400	0
11/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.19800	0.21500	0
11/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.18300	0.19900	0
11/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.92070	7.85710	6,142
11/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.69400	0.65900	0
11/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.66900	0.63400	0
11/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.72000	0.68400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.39900	0.42700	0
11/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.44800	0.47700	0
11/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.42300	0.45200	0
11/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.91440	8.85150	0
11/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.90200	1.84600	0
11/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.86400	1.80800	0
11/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.94100	1.88400	0
11/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.27700	0.28300	0
11/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.30000	0.30700	0
11/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.28800	0.29500	0
11/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.73030	7.68970	10
11/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.53200	0.50800	0
11/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.49300	0.47000	0
11/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.57300	0.54700	0
11/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.27100	0.26400	0
11/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.93900	0.90300	0
11/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.29700	0.28800	0
11/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.89100	0.85500	0
11/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.42000	0.40200	0
11/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.84200	0.80800	0
11/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.38700	0.37100	0
11/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.10700	0.13100	0
11/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01200	0.01800	0
11/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.09000	0.11200	0
11/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01100	0.01500	0
11/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.16700	0.19800	0
11/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00900	0.01300	0
11/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.19100	0.22400	0
11/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.04300	0.05700	0
11/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.06300	0.08000	0
11/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.05200	0.06800	0
11/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.81050	7.76950	0
11/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.48300	0.47200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.45600	0.44700	0
11/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.51100	0.49900	0
11/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.20100	0.23000	0
11/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.24600	0.27800	0
11/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.22300	0.25300	0
11/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.06600	0.06410	12,659
11/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.06880	0.08020	18,519
11/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.17890	0.15960	12,423
11/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.38850	0.38050	100,000
11/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.15870	0.18550	100,000
11/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.20090	0.18020	12,346
11/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.79930	8.75670	50
11/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.62900	0.61700	0
11/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.59600	0.58700	0
11/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.66300	0.64900	0
11/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.50900	0.50500	0
11/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.73600	0.71900	0
11/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.93800	0.91100	0
11/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.48200	0.48000	0
11/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.33300	0.33700	0
11/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.20000	0.20800	0
11/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.25700	0.26400	0
11/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.53600	0.53100	0
11/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.85400	0.83100	0
11/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.07800	1.04600	0
11/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.36900	0.37300	0
11/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.17200	1.13800	0
11/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.41100	0.41200	0
11/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.31600	0.32100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.45700	0.45600	0
11/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.24400	0.25100	0
11/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.19100	0.19800	0
11/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.84200	0.89100	0
11/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.64500	0.69400	0
11/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.25800	0.29900	0
11/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.46700	0.51400	0
11/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.31200	0.35500	0
11/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02300	0.03100	0
11/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.37000	0.41600	0
11/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02900	0.03900	0
11/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.05500	0.07400	0
11/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.18700	0.22400	0
11/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.60800	0.65700	0
11/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.80100	0.85100	0
11/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.43400	0.48000	0
11/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.23300	0.27300	0
11/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.03900	0.05400	0
11/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.08700	0.11200	0
11/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.21000	0.24800	0
11/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.11400	0.14200	0
11/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.14700	0.18000	0
11/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.13000	0.16000	0
11/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.92440	8.87970	0
11/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.69300	0.69800	0
11/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.67000	0.67600	0
11/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.71700	0.72100	0
11/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.34300	0.39100	0
11/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.39600	0.44600	0
11/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.36900	0.41800	0
11/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,004.94000	15,876.33000	0
11/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.25220	1.24520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.15730	0.15140	0
11/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.20420	0.19760	0
11/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.11350	0.10940	0
11/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.01130	0.01420	0
11/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00200	0.00240	0
11/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00510	0.00620	0
11/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.26860	1.26140	0
11/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11180	0.10990	0
11/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14370	0.14010	0
11/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08720	0.08650	0
11/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.06860	0.07510	0
11/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02510	0.02870	0
11/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.04320	0.04850	0
12/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.86510	7.98200	300,830
12/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.60100	0.69300	0
12/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.56600	0.65500	0
12/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.63800	0.73300	0
12/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.12500	1.24000	6,425
12/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.27800	0.32600	0
12/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.67600	0.77300	5,560
12/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.71600	1.83300	0
12/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.88700	1.00000	0
12/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.50200	0.58400	11,280
12/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.41800	1.53500	0
12/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.46800	1.58400	0
12/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.61700	1.73400	0
12/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.26200	0.30800	0
12/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.91600	2.03300	0
12/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.53300	0.61900	0
12/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.17300	1.28900	0
12/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.07700	1.19100	200
12/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.31300	0.36600	0
12/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.39600	0.46200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.02900	1.14300	560
12/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.56700	1.68400	0
12/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.51700	1.63400	0
12/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.86600	1.98300	0
12/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.35200	0.41100	1,000
12/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.44600	0.51900	0
12/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.27100	1.38700	0
12/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.01600	2.13300	0
12/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.33200	0.38800	0
12/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.71500	0.81500	12,300
12/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.32000	1.43600	0
12/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.18800	0.22000	0
12/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.22100	0.26000	0
12/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.76600	1.88300	0
12/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.75600	0.86100	0
12/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.98100	1.09500	0
12/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.79800	0.90700	0
12/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.22200	1.33800	0
12/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.66700	1.78300	0
12/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.19800	0.23200	0
12/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.36900	1.48500	0
12/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.93400	1.04700	0
12/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.42000	0.48900	0
12/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.17800	0.20900	0
12/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.20900	0.24600	0
12/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.37300	0.43600	0
12/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.12500	0.14600	0
12/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00300	0.00500	0
12/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.84100	0.95300	0
12/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.24800	0.29100	11,340
12/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.81600	1.93300	0
12/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.29500	0.34500	0
12/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.47300	0.55100	0
12/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.23400	0.27500	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.11900	0.13900	10,750
12/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01400	0.01900	0
12/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.13800	0.16100	400
12/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	3.09900	2.98700	0
12/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	4.03800	3.92300	0
12/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.51900	0.44300	400
12/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.15800	0.11900	0
12/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.38000	0.31300	0
12/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
12/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.48300	0.40900	0
12/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.02600	0.02100	0
12/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.92300	0.82900	0
12/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	1.01000	0.91400	0
12/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	1.05400	0.95700	0
12/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.25800	0.20400	760
12/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.59400	0.51400	100
12/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.71300	0.62700	0
12/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.20500	0.15700	0
12/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01900	0.01500	0
12/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00400	0.00300	0
12/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.63300	0.55000	0
12/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00200	0.00100	0
12/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00700	0.00600	0
12/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.03300	0.02500	1,000
12/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01600	0.01300	0
12/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.04100	0.02900	0
12/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
12/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.55600	0.47800	0
12/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.67300	0.58800	0
12/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00500	0.00400	560
12/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.31700	0.25600	0
12/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.05000	0.03300	0
12/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
12/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00600	0.00500	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.18100	0.13700	0
12/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.28700	0.22900	5,128
12/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
12/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00200	0.00200	0
12/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00200	0.00200	0
12/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01400	0.01100	0
12/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.23100	0.18000	0
12/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.34800	0.28400	0
12/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01200	0.00900	0
12/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00800	0.00700	16,340
12/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.11800	0.08700	0
12/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
12/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.44700	0.37600	10,750
12/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00200	0.00200	0
12/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00300	0.00200	0
12/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00300	0.00300	0
12/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.06100	0.04100	800
12/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00100	5,000
12/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.13700	0.10200	12,000
12/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.02200	0.01800	0
12/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.41300	0.34400	0
12/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.07300	0.05100	3,780
12/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.01000	0.00800	0
12/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.10100	0.07300	1,000
12/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.08600	0.06100	0
12/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.95770	8.07570	41,244
12/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.01300	1.11600	0
12/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.97200	1.07400	0
12/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.27800	0.30900	3
12/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.57800	1.69300	0
12/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.82000	1.93600	0
12/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.64400	0.71600	0
12/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.40100	0.44700	0
12/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.77100	1.88700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.08400	1.18900	0
12/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.57600	0.63900	0
12/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.36200	0.40300	0
12/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.53100	1.64500	0
12/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.62000	0.68800	0
12/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.43800	1.55100	0
12/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.48500	1.59800	0
12/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.62600	1.74100	0
12/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.86800	1.98500	0
12/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.34900	0.38900	0
12/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.33800	0.37600	0
12/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.05400	1.15900	0
12/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.04200	1.14700	0
12/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.92100	1.02200	30,100
12/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.85200	0.94200	0
12/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.21300	1.32100	0
12/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.88600	0.98100	0
12/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.25700	1.36600	0
12/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.66900	0.74500	0
12/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.49900	0.55400	0
12/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.75500	0.83900	0
12/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.38800	0.43200	0
12/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.30200	1.41200	0
12/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.37400	0.41700	0
12/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.16900	1.27700	0
12/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.48100	0.53500	5,000
12/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.96100	1.06300	10,000
12/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.34700	1.45800	0
12/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.72600	0.80600	0
12/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.41600	0.46300	0
12/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.53600	0.59500	0
12/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.00100	1.10400	0
12/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.39200	1.50400	0
12/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.55500	0.61600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.46400	0.51700	0
12/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.51700	0.57400	0
12/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.43100	0.48000	0
12/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.78600	0.87200	0
12/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.81800	0.90600	0
12/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.12600	1.23300	0
12/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.59800	0.66300	0
12/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.44700	0.49800	0
12/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.69700	0.77500	5,000
12/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.23900	0.19900	2,420
12/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.58900	0.52200	0
12/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.34000	0.28700	0
12/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.06800	0.05700	0
12/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.16000	0.13000	0
12/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.17800	0.14600	0
12/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.62300	0.55400	0
12/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.45900	0.39800	0
12/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.55600	0.49100	0
12/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.39700	0.34000	0
12/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.03400	0.02800	0
12/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.09300	0.07800	0
12/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.42800	0.36900	0
12/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.65800	0.58700	0
12/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.21800	0.18000	0
12/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.03900	0.03200	0
12/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.10300	0.08700	0
12/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.52300	0.45900	0
12/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.06100	0.05100	0
12/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.76600	0.69100	0
12/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.04400	0.03600	10,000
12/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.73000	0.65600	0
12/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.19700	0.16300	0
12/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.49100	0.42800	0
12/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.26100	0.21900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.04900	0.04000	0
12/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.12800	0.10500	0
12/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.05500	0.04500	0
12/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.14400	0.11600	0
12/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.11300	0.09600	0
12/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08400	0.07100	1,000
12/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.08200	0.06900	0
12/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.88000	0.80000	0
12/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.84100	0.76300	0
12/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01000	0.00900	0
12/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01800	0.01500	0
12/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.02700	0.02200	2,420
12/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.03000	0.02500	0
12/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.31200	0.26200	0
12/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.02300	0.01900	0
12/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.80400	0.72700	0
12/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.36800	0.31300	0
12/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.07600	0.06300	0
12/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01300	0.01100	0
12/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.69300	0.62100	0
12/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.28600	0.24000	0
12/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01200	0.01000	0
12/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.02000	0.01700	0
12/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.12000	1.03300	0
12/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.10000	0.08400	0
12/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.09100	0.07600	0
12/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.04470	8.16410	22,371
12/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.99800	1.09000	0
12/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.96800	1.05400	0
12/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.03300	1.12700	0
12/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.18800	0.16300	0
12/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.22300	0.19000	0
12/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.20300	0.17600	0
12/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.13030	8.25150	979



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.17500	1.26100	0
12/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.14300	1.22700	0
12/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.20900	1.29600	16,000
12/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.11100	1.19300	37,000
12/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.47100	0.50100	2,000
12/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.49100	0.52100	360
12/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.82900	0.88100	0
12/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.60500	0.64400	0
12/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.07500	0.99300	2,000
12/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.54100	1.45000	0
12/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.59900	0.53000	360
12/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.46100	1.37000	0
12/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.22900	0.19500	0
12/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.28100	0.24200	0
12/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.26300	0.22600	0
12/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.24500	0.21000	0
12/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.22720	8.34860	0
12/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.05800	1.11800	0
12/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.03700	1.09500	0
12/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.61800	0.65300	540
12/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.07900	1.14100	0
12/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.93900	0.99300	300
12/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.49100	1.40400	0
12/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.50200	0.44200	0
12/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.71200	0.64400	540
12/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.56000	0.49600	0
12/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.53100	0.46900	0
12/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.33780	8.45850	0
12/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.11700	1.17000	0
12/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.09700	1.15200	0
12/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.13500	1.18900	0
12/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.75300	0.79200	180
12/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.05800	1.11400	0
12/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.82000	0.75600	180

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.69700	0.63100	0
12/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.51500	1.43400	0
12/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.75900	0.69400	0
12/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.72900	0.66200	0
12/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.30150	9.41590	0
12/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.99200	2.05900	0
12/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.17600	2.23900	200
12/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.97200	2.03800	0
12/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.01300	2.08100	0
12/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.16200	1.11500	0
12/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.87500	0.82300	0
12/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.22100	1.17200	0
12/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.19100	1.14300	0
12/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.11680	10.23120	0
12/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.50300	2.56900	0
12/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.48400	2.55000	0
12/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.52300	2.58500	0
12/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.55600	1.50400	0
12/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.61700	1.56900	0
12/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.58600	1.53800	0
12/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.86510	7.98200	581
12/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.88723	1.00011	0
12/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.84095	0.95317	0
12/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.93399	1.04744	0
12/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.01889	0.01544	0
12/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.02585	0.02117	0
12/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.02213	0.01811	0
12/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.95770	8.07570	12
12/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.66906	0.74516	0
12/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.64421	0.71616	0
12/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.69678	0.77523	0
12/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.23908	0.19953	0
12/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.28651	0.24046	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.26136	0.21946	0
12/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.39480	12.45580	16,074
12/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.87500	0.92800	0
12/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.84000	0.89200	0
12/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.91200	0.96500	0
12/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.55100	0.58900	0
12/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.15000	1.20800	0
12/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.71000	0.75600	0
12/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.80500	0.85600	0
12/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.91300	1.97200	0
12/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.71700	1.77600	0
12/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.02200	0.02000	0
12/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01800	0.01600	0
12/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.16000	0.15000	0
12/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.21500	0.20000	0
12/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.05500	0.05200	0
12/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.35600	0.33300	0
12/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.11700	0.10900	0
12/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.14500	0.13600	0
12/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.13000	0.12200	0
12/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.53130	12.59360	7,002
12/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.29400	1.35600	0
12/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.25900	1.32200	0
12/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.32900	1.39200	0
12/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.22600	1.28800	0
12/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.01000	1.06700	0
12/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.65300	1.71100	0
12/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.06800	1.12700	0
12/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.81800	0.86700	0
12/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.36400	1.42800	0
12/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.74000	1.79500	0
12/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.12900	1.18900	0
12/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.56700	1.62800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.13600	0.13400	0
12/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.29800	0.29500	0
12/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.10900	0.10100	0
12/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.18300	0.18400	0
12/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.58700	0.57300	0
12/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.33700	0.33300	0
12/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.12200	0.11700	0
12/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.37900	0.37300	0
12/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.24500	0.24400	0
12/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.19800	0.19800	0
12/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.22800	0.22800	0
12/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.21300	0.21200	0
12/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.65890	12.72390	2,837
12/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.34400	1.39000	0
12/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.37100	1.41700	0
12/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.31800	1.36300	0
12/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.55900	0.53900	0
12/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.51200	0.49300	0
12/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.53500	0.51600	0
12/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10180	0.10420	5,290
12/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02183	0.02423	0
12/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03181	0.03420	0
12/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01221	0.01443	0
12/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00041	0.00023	0
12/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00001	0.00000	0
12/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00003	0.00003	0
12/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10310	0.10560	26
12/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01432	0.01647	0
12/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00813	0.00955	0
12/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02325	0.02570	0
12/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00015	0.00010	0
12/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00503	0.00395	0
12/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00122	0.00087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.83690	10.87360	28,234
12/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.08100	1.13600	0
12/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.03800	1.09400	0
12/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.12500	1.17800	0
12/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.91400	0.97400	0
12/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.31300	1.36100	0
12/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.55400	1.59700	0
12/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.45700	1.50200	0
12/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.17100	0.21200	0
12/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.95500	1.01300	0
12/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.19600	0.24000	0
12/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.36100	1.40800	0
12/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.34900	0.40900	8,220
12/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.72700	0.79100	0
12/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.18800	0.23000	0
12/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.66100	0.72600	0
12/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.87500	0.93600	0
12/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.26600	1.31500	0
12/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.28700	0.34200	0
12/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.79900	0.86200	0
12/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.83700	0.89800	0
12/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.69300	0.75800	2,740
12/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.36700	0.42700	0
12/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.15000	0.18700	0
12/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.48000	0.50300	0
12/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.21300	1.21300	0
12/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.10000	0.12400	2,740
12/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.15600	0.18400	0
12/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.11200	0.13800	0
12/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.65000	0.66800	0
12/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.02900	0.04100	0
12/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.08800	0.11200	0
12/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.17400	0.20200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.00100	1.00600	0
12/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.14000	0.16700	0
12/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.51200	0.53500	0
12/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.02400	0.03400	8,220
12/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.95900	0.96600	0
12/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.06800	0.08900	0
12/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.08400	1.08800	0
12/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.02000	0.02800	0
12/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.01700	0.02300	0
12/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.02600	0.03700	0
12/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.07700	0.10000	0
12/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.03800	0.05400	0
12/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.05100	0.07000	0
12/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.04400	0.06200	0
12/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.96340	11.00020	9,761
12/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.07200	1.13300	0
12/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.03800	1.10000	0
12/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.10600	1.16700	0
12/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.95300	2.00000	0
12/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.97200	1.03500	0
12/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.29500	1.35300	0
12/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.99900	2.04600	0
12/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.21500	1.27400	0
12/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.77400	0.83700	0
12/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.70400	0.76700	0
12/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.94000	1.00400	0
12/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.56700	0.62500	0
12/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.44500	0.49700	0
12/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.64200	0.70200	0
12/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.38500	0.43200	0
12/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.62200	0.68200	0
12/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.50400	1.55800	0
12/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.50200	0.55700	0
12/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.83900	0.85700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.09100	0.10800	0
12/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.60900	0.63200	0
12/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.17200	1.18200	0
12/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.57900	0.60200	0
12/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.98200	0.99700	0
12/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.70400	0.72500	0
12/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.27700	0.30400	0
12/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.49100	0.51700	0
12/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.41100	0.43700	0
12/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.15200	0.17400	0
12/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.03600	0.04600	0
12/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.13200	0.15300	0
12/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.25900	0.28500	0
12/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.04000	0.05000	0
12/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.19300	0.21700	0
12/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.22500	0.25000	0
12/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.20900	0.23300	0
12/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.08160	11.12000	14,119
12/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.08400	1.14500	0
12/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.05600	1.11700	0
12/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.11200	1.17400	0
12/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.38000	0.40400	0
12/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.42400	0.44700	0
12/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.40200	0.42500	0
12/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.19850	11.23860	250
12/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.14300	1.16900	0
12/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.17000	1.19700	0
12/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.11600	1.14200	0
12/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.69300	0.67900	0
12/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.64700	0.63400	0
12/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.67000	0.65600	0
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.80310	7.91880	0
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.10300	1.21900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.05300	1.16900	0
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.15300	1.26900	0
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.80400	0.91900	14,286
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.41200	0.52500	6,757
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.00900	0.01600	11,429
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.01900	0.02900	11,765
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.00400	0.00800	11,111
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	1.20100	1.08900	0
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.71600	0.61000	0
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.95600	0.84700	0
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00900	0.00600	0
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00000	0
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00100	0.00000	0
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00000	0
12/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00000	0
12/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.93410	7.88190	10,308
12/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.29500	1.25200	0
12/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.24700	1.20500	0
12/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.69300	0.67800	0
12/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.34300	1.29900	0
12/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.53700	0.53500	0
12/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.10300	0.15300	0
12/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00900	0.01700	0
12/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.05900	0.09600	0
12/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01300	0.02300	0
12/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01100	0.02000	0
12/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.95100	7.89940	22,259
12/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.83600	0.83200	0
12/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.79900	0.79700	0
12/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.87400	0.86800	0
12/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.72700	0.73000	0
12/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.07600	1.05900	0
12/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.51100	0.52800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.69200	0.69700	0
12/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.03400	1.02000	0
12/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.43500	0.45600	0
12/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.76500	1.72400	0
12/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01400	0.02500	0
12/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.38400	0.45700	0
12/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08300	0.12100	0
12/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.19100	0.24800	0
12/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.31000	0.37900	0
12/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.07500	0.11000	0
12/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.17600	0.23100	0
12/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.12300	0.16900	0
12/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.14800	0.19800	0
12/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.13500	0.18300	0
12/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.97190	7.92070	6,149
12/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.67200	0.69400	0
12/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.64500	0.66900	0
12/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.70000	0.72000	0
12/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.32800	0.39900	0
12/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.37300	0.44800	0
12/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.35000	0.42300	0
12/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.98260	8.91440	0
12/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.95100	1.90200	0
12/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.91000	1.86400	0
12/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.99200	1.94100	0
12/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.25900	0.27700	0
12/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.27700	0.30000	0
12/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.26800	0.28800	0
12/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.72510	7.73030	10
12/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.52600	0.53200	0
12/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.48600	0.49300	0
12/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.56700	0.57300	0
12/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.26700	0.27100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.93400	0.93900	0
12/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.29300	0.29700	0
12/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.88500	0.89100	0
12/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.41400	0.42000	0
12/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.38100	0.38700	0
12/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.83600	0.84200	0
12/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01100	0.01200	0
12/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.10600	0.10700	0
12/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.08900	0.09000	0
12/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01000	0.01100	0
12/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.16800	0.16700	0
12/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00900	0.00900	0
12/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.19200	0.19100	0
12/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.04200	0.04300	0
12/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.06100	0.06300	0
12/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.05100	0.05200	0
12/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.80450	7.81050	0
12/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.47700	0.48300	0
12/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.50500	0.51100	0
12/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.45100	0.45600	0
12/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.24700	0.24600	0
12/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.20100	0.20100	0
12/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.22300	0.22300	0
12/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.05650	0.06600	12,659
12/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.06880	0.06880	18,519
12/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.17890	0.17890	12,423
12/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.35100	0.38850	100,000
12/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.18950	0.15870	100,000
12/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.20090	0.20090	12,346

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.80640	8.79930	50
12/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.62500	0.62900	0
12/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.59100	0.59600	0
12/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.66000	0.66300	0
12/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.50200	0.50900	0
12/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.73400	0.73600	0
12/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.94000	0.93800	0
12/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.47500	0.48200	0
12/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.32300	0.33300	0
12/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.19100	0.20000	0
12/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.24700	0.25700	0
12/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.53000	0.53600	0
12/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.85400	0.85400	0
12/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.08100	1.07800	0
12/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.36000	0.36900	0
12/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.17600	1.17200	0
12/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.40200	0.41100	0
12/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.30600	0.31600	0
12/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.44900	0.45700	0
12/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.18100	0.19100	0
12/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.23400	0.24400	0
12/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.62800	0.64500	0
12/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.82500	0.84200	0
12/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.24300	0.25800	0
12/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.45000	0.46700	0
12/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.29600	0.31200	0
12/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02000	0.02300	0
12/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.35400	0.37000	0
12/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02500	0.02900	0
12/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.04800	0.05500	0
12/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.17400	0.18700	0
12/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.59100	0.60800	0
12/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.78500	0.80100	0
12/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.41700	0.43400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.21900	0.23300	0
12/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.03400	0.03900	0
12/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.07800	0.08700	0
12/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.19600	0.21000	0
12/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.10400	0.11400	0
12/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.13500	0.14700	0
12/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.11900	0.13000	0
12/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.92590	8.92440	0
12/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.68100	0.69300	0
12/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.70500	0.71700	0
12/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.65800	0.67000	0
12/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.38200	0.39600	0
12/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.32900	0.34300	0
12/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.35500	0.36900	0
12/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,848.75000	16,004.94000	0
12/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.23720	1.25220	0
12/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.14220	0.15730	0
12/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.10130	0.11350	0
12/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.18940	0.20420	0
12/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00220	0.00200	0
12/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.01410	0.01130	0
12/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00500	0.00510	0
12/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.25340	1.26860	0
12/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.10240	0.11180	0
12/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.07940	0.08720	0
12/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.13230	0.14370	0
12/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02890	0.02510	0
12/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.07600	0.06860	0
12/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.04900	0.04320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
<b>Future Open Interest</b>							<b>744,333.00</b>
<b>Option Open Interest</b>							<b>325,404.00</b>
<b>Grand Total</b>							<b>1,069,737.00</b>