



# Currency Futures & Options Monthly Statistics

From: 03/10/2011 To: 28/10/2011

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	8.40	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	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	11.90	C	Foreign Exchange Future	0.01700	0.01400	0
03/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.68900	2.86000	0
03/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.60500	3.78200	0
03/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.70600	0.84900	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	8.80	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	7.55	P	Foreign Exchange Future	0.07800	0.13200	0
03/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.21000	0.30400	0
03/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
03/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.28400	0.39000	0
03/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01900	0.03600	0
03/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.13400	0.20600	0
03/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.36800	0.48400	100
03/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.46000	0.58600	0
03/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.10400	0.16700	0
03/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01400	0.02700	0
03/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00400	0.00600	0
03/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.39800	0.51700	0
03/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00200	0.00400	0
03/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00500	0.01000	0
03/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.02200	0.04100	1,000
03/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01200	0.02300	0
03/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.02500	0.04700	0
03/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00200	0.00300	0
03/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.33900	0.45200	0
03/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.42800	0.55100	0
03/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00400	0.00700	560
03/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.16900	0.25300	0
03/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02900	0.05400	0
03/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
03/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00500	0.00900	5,000
03/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.09100	0.14900	0
03/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.15100	0.22900	5,128
03/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00200	0.00300	0
03/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00300	0.00500	0
03/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00300	0.00400	0
03/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01000	0.02000	0
03/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.11800	0.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.18900	0.27800	0
03/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00800	0.01700	0
03/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00600	0.01200	16,340
03/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.05800	0.10300	0
03/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00200	0.00200	0
03/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.25800	0.36000	10,750
03/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00300	0.00400	0
03/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00300	0.00500	0
03/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00400	0.00600	0
03/10/2011	\$ / R On 19 December 2011	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	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	8.45	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	6.55	C	Foreign Exchange Future	1.88300	1.71100	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	6.50	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	8.80	C	Foreign Exchange Future	0.45700	0.40600	3
03/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.62300	0.55400	0
03/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.74000	1.57500	0
03/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.60400	0.53700	0
03/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.60200	1.44300	0
03/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.75200	0.67000	5,000
03/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.38200	1.23200	10,000
03/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.78700	1.62000	0
03/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	1.09600	0.96800	0
03/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.66200	0.59200	0
03/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.83300	0.73800	0
03/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.42500	1.27300	0
03/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.83500	1.66500	0
03/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.86200	0.76200	0
03/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.72800	0.64900	0
03/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.80500	0.71400	0
03/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.68300	0.61000	0
03/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.17500	1.03800	0
03/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.21500	1.07500	0
03/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.55700	1.39900	0
03/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.92200	0.81600	0
03/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.70500	0.62900	0
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.97900	1.80600	0
03/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.95400	0.84500	0
03/10/2011	\$ / R On 19 March 2012	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	6.10	P	Foreign Exchange Future	0.01100	0.01500	0
03/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01700	0.02400	0
03/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.02200	0.03100	2,420
03/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.02500	0.03400	0
03/10/2011	\$ / R On 19 March 2012	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	7.40	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	7.04	P	Foreign Exchange Future	0.06500	0.09400	0
03/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.49830	8.31720	22,538
03/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.39500	1.25800	0
03/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.35700	1.22300	0
03/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.43400	1.29500	0
03/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.13600	0.17800	0
03/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.15900	0.20600	0
03/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.14700	0.19100	0
03/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.58950	8.40940	979
03/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.56600	1.43100	0
03/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.53000	1.39600	0
03/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.60400	1.46600	16,000
03/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.49400	1.36200	37,000
03/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.68800	0.62600	360
03/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	1.12200	1.02800	0
03/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.43300	0.51900	360

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.19900	1.31700	0
03/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.16500	0.20700	0
03/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.20500	0.25300	0
03/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.19100	0.23700	0
03/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.17700	0.22200	0
03/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.68860	8.50910	0
03/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.38100	1.27400	0
03/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.35200	1.25100	0
03/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.41100	1.29800	0
03/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.83400	0.76900	540
03/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.22700	1.14200	300
03/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.24500	1.36000	0
03/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.37200	0.43900	0
03/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.53800	0.63300	540
03/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.41300	0.49200	0
03/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.39200	0.46500	0
03/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.79740	8.61820	0
03/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.40400	1.32100	0
03/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.38300	1.30100	0
03/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.42700	1.34100	0
03/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.98400	0.91800	180
03/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.34100	1.26300	0
03/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.64400	0.74500	180
03/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.53000	0.62300	0
03/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.28700	1.40000	0
03/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.58600	0.68300	0
03/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.55700	0.65300	0
03/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.73400	9.55550	0
03/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.31300	2.24000	0
03/10/2011	\$ / R On 12 December 2014	8.55	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	11.10	C	Foreign Exchange Future	1.99800	1.82100	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	11.70	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	11.10	P	Foreign Exchange Future	0.09700	0.12300	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	7.30	C	Foreign Exchange Future	0.69800	0.63600	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	7.50	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	7.30	P	Foreign Exchange Future	0.08200	0.10300	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	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
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	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	7.10	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R On 19 December 2011	7.05	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	7.55	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	8.65	C	Foreign Exchange Future	0.32100	0.00000	400
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	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	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	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	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
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R On 19 December 2011	7.85	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	7.80	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	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	8.80	C	Foreign Exchange Future	0.48200	0.45700	3
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	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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
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	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
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	6.10	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	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



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2011	\$ / R On 19 March 2012	6.45	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	8.80	P	Foreign Exchange Future	0.82900	0.84900	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	6.60	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	9.20	C	Foreign Exchange Future	0.68200	0.00000	2,000
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	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	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	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	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	8.00	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	8.55	C	Foreign Exchange Future	2.33300	2.29600	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	8.45	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	8.50	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	9.15	C	Foreign Exchange Future	2.92400	2.88800	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	9.25	P	Foreign Exchange Future	1.54100	1.55200	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	9.20	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	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	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	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	11.75	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	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	11.90	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
04/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	1.16200	1.12800	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	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	11.70	C	Foreign Exchange Future	1.54000	1.51200	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	11.10	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	11.55	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	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	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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
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	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	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	7.30	C	Foreign Exchange Future	0.63900	0.69800	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	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	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	7.00	C	Foreign Exchange Future	1.13700	1.37400	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	8.80	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	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	8.75	C	Foreign Exchange Future	0.21800	0.29300	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	7.25	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	7.50	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 December 2011	7.70	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
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	8.65	C	Foreign Exchange Future	0.23800	0.32100	400
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 December 2011	7.85	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
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	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	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
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	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	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



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.30800	0.20500	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	8.65	P	Foreign Exchange Future	0.78100	0.61400	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	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	7.40	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
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 March 2012	7.05	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	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	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	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	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	6.55	P	Foreign Exchange Future	0.03300	0.02500	0
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	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

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.17600	0.12700	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	9.25	C	Foreign Exchange Future	2.73500	2.88500	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	9.15	P	Foreign Exchange Future	1.57200	1.48000	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	9.20	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	11.75	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	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	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	11.90	P	Foreign Exchange Future	0.27000	0.15400	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	11.30	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	10.50	P	Foreign Exchange Future	0.03000	0.01800	0
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	11.70	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	11.55	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	11.10	C	Foreign Exchange Future	1.68900	2.01500	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	11.70	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	11.40	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	8.95	C	Foreign Exchange Future	0.36600	0.51000	0
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	8.90	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

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	8.80	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
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	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	8.70	P	Foreign Exchange Future	0.36400	0.23700	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 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 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	8.40	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
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	11.90	C	Foreign Exchange Future	0.01100	0.01300	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	8.65	C	Foreign Exchange Future	0.23300	0.23800	400
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	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	8.65	P	Foreign Exchange Future	0.80900	0.78100	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	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/10/2011	\$ / R On 19 March 2012	6.20	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	6.50	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	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	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
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	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
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	6.40	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	7.35	P	Foreign Exchange Future	0.17100	0.16200	0
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	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	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	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	6.99	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	8.60	C	Foreign Exchange Future	0.74300	0.75100	0
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	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	9.20	C	Foreign Exchange Future	0.58600	0.59100	2,000
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	7.90	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	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	7.20	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	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	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	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	9.10	P	Foreign Exchange Future	1.41300	1.38800	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	8.45	C	Foreign Exchange Future	2.22400	2.23400	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	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	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	10.70	C	Foreign Exchange Future	1.74800	1.82900	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	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	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	11.55	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
06/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.79100	1.85800	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	11.70	C	Foreign Exchange Future	1.23500	1.25500	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	11.10	P	Foreign Exchange Future	0.19100	0.16600	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	11.40	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	11.80	C	Foreign Exchange Future	1.40900	1.44900	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	11.90	P	Foreign Exchange Future	0.58600	0.54700	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	11.85	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	0.10	C	Foreign Exchange Future	0.01108	0.01105	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	0.08	P	Foreign Exchange Future	0.00018	0.00018	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	0.10	P	Foreign Exchange Future	0.00428	0.00425	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	10.68	C	Foreign Exchange Future	1.15900	1.18500	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	10.78	P	Foreign Exchange Future	0.71200	0.76500	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	10.73	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	7.50	C	Foreign Exchange Future	0.55300	0.55100	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	7.60	P	Foreign Exchange Future	0.30200	0.29800	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	7.55	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	8.55	C	Foreign Exchange Future	0.77100	0.77700	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	8.65	P	Foreign Exchange Future	0.46800	0.45900	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	8.60	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	1.25	C	Foreign Exchange Future	0.10560	0.10770	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	1.15	P	Foreign Exchange Future	0.03040	0.02890	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	1.20	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	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.56300	0.66900	0
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	7.15	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	7.05	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	7.95	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 19 December 2011	6.90	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	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	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	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
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	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	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2011	\$ / R On 19 March 2012	6.10	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	8.25	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	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
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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	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
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	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	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	8.20	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	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	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	9.20	C	Foreign Exchange Future	0.53800	0.58600	2,000
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	7.90	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	7.20	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	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	8.00	C	Foreign Exchange Future	1.03400	1.11000	300
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	9.10	P	Foreign Exchange Future	1.48900	1.41300	0
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	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	10.70	C	Foreign Exchange Future	1.73900	1.74800	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	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	11.90	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
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	10.50	P	Foreign Exchange Future	0.02400	0.02800	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	11.75	P	Foreign Exchange Future	0.19900	0.22100	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	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	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
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	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	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	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	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	7.25	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	7.00	C	Foreign Exchange Future	0.92800	0.98000	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	8.65	C	Foreign Exchange Future	0.15600	0.18500	400
10/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.13500	0.16100	10,750

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01700	0.02500	0
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	11.90	C	Foreign Exchange Future	0.00500	0.00700	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
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	6.95	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
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	7.95	C	Foreign Exchange Future	0.32500	0.37200	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	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	8.15	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	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.22600	0.23400	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	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	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	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	7.25	P	Foreign Exchange Future	0.06000	0.07000	800
10/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00200	5,000
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	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	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
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	6.10	C	Foreign Exchange Future	1.90700	1.95400	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	8.80	C	Foreign Exchange Future	0.30200	0.34200	3

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	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	6.35	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	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	8.80	P	Foreign Exchange Future	1.10600	1.10300	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	6.10	P	Foreign Exchange Future	0.01100	0.01500	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	8.15	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	9.20	C	Foreign Exchange Future	0.49400	0.53800	2,000
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	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	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	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	7.20	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	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	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	8.10	P	Foreign Exchange Future	0.81500	0.84200	180
10/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.69300	0.71700	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	9.10	P	Foreign Exchange Future	1.50600	1.52200	0
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	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	8.00	C	Foreign Exchange Future	2.21100	2.30800	200
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	8.45	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	9.15	C	Foreign Exchange Future	2.56400	2.68000	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	9.25	P	Foreign Exchange Future	1.62200	1.69900	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	9.20	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	10.70	C	Foreign Exchange Future	1.70600	1.73900	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	10.50	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	10.70	P	Foreign Exchange Future	0.02800	0.03100	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	11.90	C	Foreign Exchange Future	1.32500	1.34000	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	11.80	P	Foreign Exchange Future	0.53900	0.52700	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	11.85	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	10.30	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	10.10	C	Foreign Exchange Future	0.83100	0.78500	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	10.95	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	10.15	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	11.30	C	Foreign Exchange Future	0.52600	0.51000	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	9.55	P	Foreign Exchange Future	0.12100	0.13400	0
10/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.91900	0.96700	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	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	7.30	C	Foreign Exchange Future	0.63300	0.59700	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	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	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	6.20	C	Foreign Exchange Future	1.66500	1.61300	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	7.90	P	Foreign Exchange Future	0.49000	0.00000	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	7.00	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	7.60	C	Foreign Exchange Future	0.68400	0.65700	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	7.70	P	Foreign Exchange Future	0.47700	0.50400	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	7.65	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	6.90	C	Foreign Exchange Future	0.80800	0.82500	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	7.45	P	Foreign Exchange Future	0.13100	0.15400	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	7.40	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	8.30	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	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	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	1.05	C	Foreign Exchange Future	0.19760	0.20010	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	1.15	P	Foreign Exchange Future	0.01420	0.01760	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	1.10	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	11.90	C	Foreign Exchange Future	0.00500	0.00500	0
11/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.27500	0.26100	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	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	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
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	7.55	C	Foreign Exchange Future	0.55100	0.51000	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
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	7.00	C	Foreign Exchange Future	1.00000	0.92800	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	7.50	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



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 19 December 2011	6.80	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	8.65	C	Foreign Exchange Future	0.16100	0.15600	400
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 19 December 2011	7.70	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	6.15	P	Foreign Exchange Future	0.00100	0.00100	5,000
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	7.25	P	Foreign Exchange Future	0.04100	0.06000	800
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	7.55	P	Foreign Exchange Future	0.11900	0.15600	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
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	8.75	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	8.15	P	Foreign Exchange Future	0.44300	0.50700	400
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	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	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
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	6.10	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	6.95	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	6.35	C	Foreign Exchange Future	1.74100	1.66500	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	6.20	C	Foreign Exchange Future	1.88700	1.81000	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	8.25	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.13000	0.16100	0
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	6.35	P	Foreign Exchange Future	0.01500	0.01900	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	8.80	P	Foreign Exchange Future	1.03300	1.10600	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
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2011	\$ / R On 19 March 2012	7.20	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	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	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	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	7.90	P	Foreign Exchange Future	0.53000	0.59400	360
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	7.20	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	9.10	C	Foreign Exchange Future	0.65300	0.64400	540
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	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	8.45	C	Foreign Exchange Future	2.08100	2.05200	0
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	8.55	P	Foreign Exchange Future	1.17200	1.22300	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	8.50	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	12.20	C	Foreign Exchange Future	0.58900	0.57800	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	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	10.50	C	Foreign Exchange Future	1.97200	1.89900	0
11/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01600	0.02100	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	10.70	P	Foreign Exchange Future	0.02000	0.02800	0
11/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.33300	0.40000	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	11.70	C	Foreign Exchange Future	1.18900	1.16500	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	11.10	P	Foreign Exchange Future	0.13400	0.16600	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	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	11.90	C	Foreign Exchange Future	1.36300	1.32500	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	11.80	P	Foreign Exchange Future	0.49300	0.53900	0
11/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.53900	0.58600	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	0.07	C	Foreign Exchange Future	0.03420	0.03311	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	0.09	P	Foreign Exchange Future	0.00023	0.00034	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	0.08	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	0.10	C	Foreign Exchange Future	0.00955	0.00907	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	0.08	P	Foreign Exchange Future	0.00010	0.00014	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	0.09	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	10.30	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	10.10	C	Foreign Exchange Future	0.89800	0.83100	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	10.95	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	10.15	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	9.55	C	Foreign Exchange Future	1.55800	1.47800	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	11.30	P	Foreign Exchange Future	0.85700	0.91900	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	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	10.68	C	Foreign Exchange Future	1.19700	1.13400	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	10.78	P	Foreign Exchange Future	0.67900	0.71900	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	10.73	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	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	7.30	C	Foreign Exchange Future	0.67800	0.63300	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	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	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	7.90	C	Foreign Exchange Future	0.45600	0.42800	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	6.20	P	Foreign Exchange Future	0.02500	0.02700	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	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	7.60	C	Foreign Exchange Future	0.72000	0.68400	0
11/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.66900	0.63400	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	7.70	P	Foreign Exchange Future	0.44800	0.47700	0
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	7.65	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	7.45	C	Foreign Exchange Future	0.38700	0.37100	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	6.90	P	Foreign Exchange Future	0.01200	0.01800	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	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	7.50	C	Foreign Exchange Future	0.51100	0.49900	0
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	7.60	P	Foreign Exchange Future	0.24600	0.27800	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	7.55	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	9.45	C	Foreign Exchange Future	0.19100	0.19800	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	9.20	P	Foreign Exchange Future	0.64500	0.69400	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	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	8.55	C	Foreign Exchange Future	0.71700	0.72100	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	8.65	P	Foreign Exchange Future	0.39600	0.44600	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	8.60	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	1.15	C	Foreign Exchange Future	0.11350	0.10940	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	1.05	P	Foreign Exchange Future	0.00200	0.00240	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	1.10	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	1.25	C	Foreign Exchange Future	0.08720	0.08650	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	1.15	P	Foreign Exchange Future	0.02510	0.02870	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	1.20	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	7.00	C	Foreign Exchange Future	0.88700	1.00000	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	7.50	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	11.90	C	Foreign Exchange Future	0.00300	0.00500	0
12/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.23400	0.27500	100
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	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	8.40	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	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	\$ / R On 19 December 2011	6.95	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	8.65	C	Foreign Exchange Future	0.13800	0.16100	400
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
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	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	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	8.75	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	8.15	P	Foreign Exchange Future	0.51900	0.44300	400
12/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.92300	0.82900	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	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	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	7.25	P	Foreign Exchange Future	0.06100	0.04100	800
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	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

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	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	6.10	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	8.80	C	Foreign Exchange Future	0.27800	0.30900	3
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
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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.77100	1.88700	0
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	6.35	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	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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
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	8.80	P	Foreign Exchange Future	1.12000	1.03300	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	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
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	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	9.10	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	9.20	C	Foreign Exchange Future	0.47100	0.50100	2,000
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	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	C	Foreign Exchange Future	0.61800	0.65300	540
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	8.55	C	Foreign Exchange Future	1.97200	2.03800	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	8.45	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	10.70	C	Foreign Exchange Future	1.71700	1.77600	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	10.50	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	10.70	P	Foreign Exchange Future	0.02200	0.02000	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	11.10	C	Foreign Exchange Future	1.56700	1.62800	0
12/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.12900	1.18900	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	11.70	P	Foreign Exchange Future	0.29800	0.29500	0
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	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	11.90	C	Foreign Exchange Future	1.31800	1.36300	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	11.80	P	Foreign Exchange Future	0.51200	0.49300	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	11.85	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	0.09	C	Foreign Exchange Future	0.01221	0.01443	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	0.07	P	Foreign Exchange Future	0.00001	0.00000	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	0.08	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	0.08	C	Foreign Exchange Future	0.02325	0.02570	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	0.10	P	Foreign Exchange Future	0.00503	0.00395	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	0.09	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	10.30	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	10.10	C	Foreign Exchange Future	0.83700	0.89800	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	10.15	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
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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2011	€ / R On 19 December 2011	11.60	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	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	10.95	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	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	11.30	C	Foreign Exchange Future	0.50200	0.55700	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	9.55	P	Foreign Exchange Future	0.09100	0.10800	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	11.30	P	Foreign Exchange Future	0.83900	0.85700	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	10.78	C	Foreign Exchange Future	1.11600	1.14200	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	10.68	P	Foreign Exchange Future	0.64700	0.63400	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	10.73	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	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	7.30	C	Foreign Exchange Future	0.69300	0.67800	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	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	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	6.20	C	Foreign Exchange Future	1.76500	1.72400	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	7.90	P	Foreign Exchange Future	0.38400	0.45700	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	7.00	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	7.60	C	Foreign Exchange Future	0.70000	0.72000	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	7.70	P	Foreign Exchange Future	0.37300	0.44800	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	7.65	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	6.90	C	Foreign Exchange Future	0.83600	0.84200	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	7.45	P	Foreign Exchange Future	0.10600	0.10700	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	7.40	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	7.60	C	Foreign Exchange Future	0.45100	0.45600	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	7.50	P	Foreign Exchange Future	0.20100	0.20100	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	7.55	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	9.20	C	Foreign Exchange Future	0.23400	0.24400	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	9.45	P	Foreign Exchange Future	0.82500	0.84200	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	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	8.65	C	Foreign Exchange Future	0.65800	0.67000	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	8.55	P	Foreign Exchange Future	0.32900	0.34300	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	8.60	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	1.05	C	Foreign Exchange Future	0.18940	0.20420	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	1.15	P	Foreign Exchange Future	0.01410	0.01130	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	1.10	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	1.15	C	Foreign Exchange Future	0.13230	0.14370	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	1.25	P	Foreign Exchange Future	0.07600	0.06860	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	1.20	P	Foreign Exchange Future	0.04900	0.04320	0
13/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.00160	7.86510	302,862
13/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.70200	0.60100	0
13/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.66300	0.56600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.74200	0.63800	0
13/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.25800	1.12500	6,425
13/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.32500	0.27800	0
13/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.78400	0.67600	5,560
13/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.85300	1.71600	0
13/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.01500	0.88700	0
13/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.58900	0.50200	11,280
13/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.55400	1.41800	0
13/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.60300	1.46800	0
13/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.75300	1.61700	0
13/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.30600	0.26200	0
13/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.05200	1.91600	0
13/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.62500	0.53300	0
13/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.30700	1.17300	0
13/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.20900	1.07700	200
13/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.36500	0.31300	0
13/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.46400	0.39600	0
13/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.16000	1.02900	560
13/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.70300	1.56700	0
13/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.65300	1.51700	0
13/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.00200	1.86600	0
13/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.41200	0.35200	1,000
13/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.52300	0.44600	0
13/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.40500	1.27100	0
13/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.15200	2.01600	0
13/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.38800	0.33200	0
13/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.82700	0.71500	12,300
13/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.45500	1.32000	0
13/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.21600	0.18800	0
13/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.25600	0.22100	0
13/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.90200	1.76600	0
13/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.87300	0.75600	0
13/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.11100	0.98100	0
13/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.92000	0.79800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.35600	1.22200	0
13/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.80300	1.66700	0
13/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.22900	0.19800	0
13/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.50400	1.36900	0
13/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.06300	0.93400	0
13/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.49200	0.42000	0
13/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.20400	0.17800	0
13/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.24200	0.20900	0
13/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.43700	0.37300	0
13/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.96700	0.84100	0
13/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.28800	0.24800	11,340
13/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.95200	1.81600	0
13/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.34400	0.29500	0
13/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.55500	0.47300	0
13/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.27200	0.23400	100
13/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.13400	0.11900	10,750
13/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01600	0.01400	0
13/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.14100	0.12500	0
13/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00400	0.00300	0
13/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.15600	0.13800	0
13/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.80400	0.92300	0
13/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.88900	1.01000	0
13/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.93200	1.05400	0
13/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.96400	3.09900	0
13/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.90200	4.03800	0
13/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.42000	0.51900	400
13/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.10300	0.15800	0
13/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.29200	0.38000	0
13/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.38600	0.48300	0
13/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01500	0.02600	0
13/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.18500	0.25800	760
13/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.49000	0.59400	100
13/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.60200	0.71300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.14000	0.20500	0
13/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01100	0.01900	0
13/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00200	0.00400	0
13/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.52700	0.63300	0
13/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
13/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00400	0.00700	0
13/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.01800	0.03300	1,000
13/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00900	0.01600	0
13/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.02100	0.04100	0
13/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.45400	0.55600	0
13/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.56400	0.67300	0
13/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00300	0.00500	560
13/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.23600	0.31700	0
13/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02500	0.05000	0
13/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00300	0.00600	5,000
13/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.12100	0.18100	0
13/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.21000	0.28700	5,128
13/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00100	0.00200	0
13/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00100	0.00200	0
13/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00800	0.01400	0
13/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.16200	0.23100	0
13/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.26300	0.34800	0
13/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00700	0.01200	0
13/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00500	0.00800	16,340
13/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.07300	0.11800	0
13/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
13/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.35400	0.44700	10,750
13/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00200	0
13/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00100	0.00300	0
13/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00200	0.00300	0
13/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.03200	0.06100	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00100	5,000
13/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.08700	0.13700	12,000
13/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01300	0.02200	0
13/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.32300	0.41300	0
13/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.04000	0.07300	3,780
13/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00600	0.01000	0
13/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.06100	0.10100	1,000
13/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.05000	0.08600	0
13/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.09580	7.95770	41,244
13/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.12900	1.01300	0
13/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.08600	0.97200	0
13/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.17200	1.05400	0
13/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.15900	1.04200	0
13/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.03300	0.92100	30,100
13/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.95200	0.85200	0
13/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.33600	1.21300	0
13/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.99300	0.88600	0
13/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.38600	0.34900	0
13/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.37300	0.33800	0
13/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.30500	0.27800	3
13/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.64000	0.57600	0
13/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.40000	0.36200	0
13/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.66200	1.53100	0
13/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.69200	0.62000	0
13/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.56700	1.43800	0
13/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.61400	1.48500	0
13/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.75900	1.62600	0
13/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.00400	1.86800	0
13/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.38100	1.25700	0
13/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.74900	0.66900	0
13/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.55200	0.49900	0
13/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.84400	0.75500	0
13/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.42900	0.38800	0
13/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.42700	1.30200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.41400	0.37400	0
13/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.29100	1.16900	0
13/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.53300	0.48100	5,000
13/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.07500	0.96100	10,000
13/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.47300	1.34700	0
13/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.81200	0.72600	0
13/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.46100	0.41600	0
13/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.59400	0.53600	0
13/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.11700	1.00100	0
13/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.52000	1.39200	0
13/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.61600	0.55500	0
13/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.51400	0.46400	0
13/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.57300	0.51700	0
13/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.47800	0.43100	0
13/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.87800	0.78600	0
13/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.91300	0.81800	0
13/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.24700	1.12600	0
13/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.66400	0.59800	0
13/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.49600	0.44700	0
13/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.78000	0.69700	5,000
13/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.71100	1.57800	0
13/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.95500	1.82000	0
13/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.72000	0.64400	0
13/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.44500	0.40100	0
13/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.90600	1.77100	0
13/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.20300	1.08400	0
13/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.05700	0.07600	0
13/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01000	0.01300	0
13/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.59900	0.69300	0
13/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.22400	0.28600	0
13/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00900	0.01200	0
13/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01500	0.02000	0
13/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.18400	0.23900	2,420
13/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.50000	0.58900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.26800	0.34000	0
13/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.05100	0.06800	0
13/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.11700	0.16000	0
13/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.13200	0.17800	0
13/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.53200	0.62300	0
13/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.37700	0.45900	0
13/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.46800	0.55600	0
13/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.32000	0.39700	0
13/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.02400	0.03400	0
13/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.07100	0.09300	0
13/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.34800	0.42800	0
13/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.56500	0.65800	0
13/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.16600	0.21800	0
13/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.02700	0.03900	0
13/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.07900	0.10300	0
13/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.43700	0.52300	0
13/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.04500	0.06100	0
13/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.66800	0.76600	0
13/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.03100	0.04400	10,000
13/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.63300	0.73000	0
13/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.14800	0.19700	0
13/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.40600	0.49100	0
13/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.20300	0.26100	0
13/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.03500	0.04900	0
13/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00800	0.01000	0
13/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01300	0.01800	0
13/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.01800	0.02700	2,420
13/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.02100	0.03000	0
13/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.24600	0.31200	0
13/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.01600	0.02300	0
13/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.70400	0.80400	0
13/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.29400	0.36800	0
13/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.00900	1.12000	0
13/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.77700	0.88000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.74000	0.84100	0
13/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.09700	0.12800	0
13/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.04000	0.05500	0
13/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.10600	0.14400	0
13/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.08700	0.11300	0
13/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.06300	0.08400	1,000
13/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.06200	0.08200	0
13/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.07600	0.10000	0
13/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.06900	0.09100	0
13/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.18440	8.04470	22,371
13/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.09400	0.99800	0
13/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.05800	0.96800	0
13/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.13200	1.03300	0
13/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.14800	0.18800	0
13/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.17400	0.22300	0
13/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.16000	0.20300	0
13/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.27270	8.13030	979
13/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.26800	1.17500	0
13/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.23300	1.14300	0
13/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.30300	1.20900	16,000
13/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.19800	1.11100	37,000
13/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.49500	0.47100	2,000
13/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.51600	0.49100	360
13/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.87900	0.82900	0
13/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.63900	0.60500	0
13/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.96600	1.07500	2,000
13/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.42200	1.54100	0
13/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.50600	0.59900	360
13/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.34300	1.46100	0
13/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.18000	0.22900	0
13/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.22500	0.28100	0
13/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.21000	0.26300	0
13/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.19500	0.24500	0
13/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.36970	8.22720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.11400	1.05800	0
13/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.09100	1.03700	0
13/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.64400	0.61800	540
13/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.13700	1.07900	0
13/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.98600	0.93900	300
13/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.37400	1.49100	0
13/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.41700	0.50200	0
13/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.61600	0.71200	540
13/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.47100	0.56000	0
13/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.44400	0.53100	0
13/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.47940	8.33780	0
13/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.15500	1.11700	0
13/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.13600	1.09700	0
13/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.17500	1.13500	0
13/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.77700	0.75300	180
13/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.09800	1.05800	0
13/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.71900	0.82000	180
13/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.59600	0.69700	0
13/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.39800	1.51500	0
13/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.65700	0.75900	0
13/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.62600	0.72900	0
13/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.43910	9.30150	0
13/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.02200	1.99200	0
13/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.20000	2.17600	200
13/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.00100	1.97200	0
13/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.03800	2.01300	0
13/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.04900	1.16200	0
13/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.76100	0.87500	0
13/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.11200	1.22100	0
13/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.08300	1.19100	0
13/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.25440	10.11680	0
13/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.51600	2.50300	0
13/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.53200	2.52300	0
13/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.50000	2.48400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.49600	1.61700	0
13/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.42800	1.55600	0
13/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.46200	1.58600	0
13/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.00160	7.86510	528
13/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.01509	0.88723	0
13/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.96738	0.84095	0
13/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.06311	0.93399	0
13/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.01151	0.01889	0
13/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.01578	0.02585	0
13/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01349	0.02213	0
13/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.09580	7.95770	12
13/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.74945	0.66906	0
13/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.72003	0.64421	0
13/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.77998	0.69678	0
13/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.18418	0.23908	0
13/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.22423	0.28651	0
13/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.20365	0.26136	0
13/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.57320	12.39480	16,174
13/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.00300	0.87500	0
13/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.96300	0.84000	0
13/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.04400	0.91200	0
13/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.62300	0.55100	0
13/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.30600	1.15000	0
13/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.81000	0.71000	0
13/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.92300	0.80500	0
13/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.08600	1.91300	0
13/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.89000	1.71700	0
13/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.01700	0.02200	0
13/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01300	0.01800	0
13/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.10000	0.16000	0
13/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.13700	0.21500	0
13/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.03300	0.05500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.25000	0.35600	0
13/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.07100	0.11700	0
13/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.09000	0.14500	0
13/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.08000	0.13000	0
13/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.71110	12.53130	7,002
13/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.41700	1.29400	0
13/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.38000	1.25900	0
13/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.45900	1.32900	0
13/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.34300	1.22600	0
13/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.10600	1.01000	0
13/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.80800	1.65300	0
13/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.17000	1.06800	0
13/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.88500	0.81800	0
13/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.50100	1.36400	0
13/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.89700	1.74000	0
13/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.23700	1.12900	0
13/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.71900	1.56700	0
13/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.10800	0.13600	0
13/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.22600	0.29800	0
13/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.08600	0.10900	0
13/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.14000	0.18300	0
13/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.47400	0.58700	0
13/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.25900	0.33700	0
13/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.09700	0.12200	0
13/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.29500	0.37900	0
13/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.18200	0.24500	0
13/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.14800	0.19800	0
13/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.16900	0.22800	0
13/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.15600	0.21300	0
13/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.84140	12.65890	2,837
13/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.45500	1.34400	0
13/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.48500	1.37100	0
13/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.42700	1.31800	0
13/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.48600	0.55900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.44400	0.51200	0
13/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.46400	0.53500	0
13/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10430	0.10180	5,550
13/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02432	0.02183	0
13/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03430	0.03181	0
13/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01451	0.01221	0
13/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00021	0.00041	0
13/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00001	0
13/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00002	0.00003	0
13/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10570	0.10310	6
13/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01651	0.01432	0
13/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02579	0.02325	0
13/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00951	0.00813	0
13/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00381	0.00503	0
13/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00009	0.00015	0
13/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00081	0.00122	0
13/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.95760	10.83690	28,559
13/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.18600	1.08100	0
13/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.13900	1.03800	0
13/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.23400	1.12500	0
13/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.00800	0.91400	0
13/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.42600	1.31300	0
13/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.67000	1.55400	0
13/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.57200	1.45700	0
13/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.18400	0.17100	0
13/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.05100	0.95500	0
13/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.21200	0.19600	0
13/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.47500	1.36100	0
13/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.38300	0.34900	8,220
13/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.80700	0.72700	0
13/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.20200	0.18800	0
13/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.73400	0.66100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.96600	0.87500	0
13/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.37800	1.26600	0
13/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.31300	0.28700	0
13/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.88500	0.79900	0
13/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.92500	0.83700	0
13/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.77000	0.69300	2,740
13/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.40300	0.36700	0
13/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.16000	0.15000	0
13/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.39500	0.48000	0
13/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.10200	1.21300	0
13/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.06700	0.10000	2,740
13/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.11200	0.15600	0
13/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.07700	0.11200	0
13/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.55500	0.65000	0
13/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.02000	0.02900	0
13/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.05800	0.08800	0
13/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.12600	0.17400	0
13/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.89400	1.00100	0
13/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.09900	0.14000	0
13/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.42500	0.51200	0
13/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.01700	0.02400	8,220
13/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.85400	0.95900	0
13/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.04300	0.06800	0
13/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.97600	1.08400	0
13/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.01400	0.02000	0
13/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.01200	0.01700	0
13/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.01800	0.02600	0
13/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.05000	0.07700	0
13/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.02600	0.03800	0
13/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.03100	0.05100	0
13/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.02800	0.04400	0
13/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.08500	10.96340	9,761
13/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.15000	1.07200	0
13/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.11400	1.03800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.18700	1.10600	0
13/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.06400	1.95300	0
13/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.04400	0.97200	0
13/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.38900	1.29500	0
13/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.11200	1.99900	0
13/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.30600	1.21500	0
13/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.82600	0.77400	0
13/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.75000	0.70400	0
13/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.01000	0.94000	0
13/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.60200	0.56700	0
13/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.47000	0.44500	0
13/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.68200	0.64200	0
13/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.40500	0.38500	0
13/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.66100	0.62200	0
13/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.60600	1.50400	0
13/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.53100	0.50200	0
13/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.74600	0.83900	0
13/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.07100	0.09100	0
13/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.52600	0.60900	0
13/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.07000	1.17200	0
13/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.49700	0.57900	0
13/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.88500	0.98200	0
13/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.61700	0.70400	0
13/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.22500	0.27700	0
13/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.41500	0.49100	0
13/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.34100	0.41100	0
13/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.12100	0.15200	0
13/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.02700	0.03600	0
13/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.10400	0.13200	0
13/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.20900	0.25900	0
13/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.02900	0.04000	0
13/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.15200	0.19300	0
13/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.17900	0.22500	0
13/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.16500	0.20900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.20510	11.08160	14,099
13/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.14400	1.08400	0
13/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.11400	1.05600	0
13/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.17500	1.11200	0
13/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.32000	0.38000	0
13/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.35900	0.42400	0
13/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.33900	0.40200	0
13/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.32630	11.19850	250
13/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.18200	1.14300	0
13/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.15300	1.11600	0
13/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.17000	1.17000	0
13/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.51900	0.64700	0
13/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.60200	0.69300	0
13/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.58100	0.67000	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.93750	7.80310	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.23800	1.10300	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.18800	1.05300	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.28800	1.15300	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.93800	0.80400	14,286
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.54000	0.41200	6,757
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.01100	0.00900	11,429
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.02200	0.01900	11,765
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.00300	0.00400	11,111
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	1.06600	1.20100	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.58500	0.71600	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.82400	0.95600	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00300	0.00900	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00100	0.00000	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00100	0.00100	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00100	0.00000	0
13/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00100	0.00000	0
13/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.03230	7.93410	10,308

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.39200	1.29500	0
13/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.34200	1.24700	0
13/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.44000	1.34300	0
13/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.61200	0.53700	0
13/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.78300	0.69300	0
13/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.05100	0.05900	0
13/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.08000	0.10300	0
13/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00800	0.00900	0
13/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01000	0.01300	0
13/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01000	0.01100	0
13/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.04860	7.95100	22,259
13/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.90700	0.83600	0
13/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.86800	0.79900	0
13/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.94700	0.87400	0
13/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.79200	0.72700	0
13/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.15600	1.07600	0
13/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.55900	0.51100	0
13/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.75600	0.69200	0
13/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.11200	1.03400	0
13/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.47700	0.43500	0
13/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.86000	1.76500	0
13/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01100	0.01400	0
13/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.32800	0.38400	0
13/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.06300	0.08300	0
13/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.15700	0.19100	0
13/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.26000	0.31000	0
13/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.05700	0.07500	0
13/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.14300	0.17600	0
13/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.09800	0.12300	0
13/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.11900	0.14800	0
13/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.10800	0.13500	0
13/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.06770	7.97190	6,149
13/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.71800	0.67200	0
13/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.74900	0.70000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.69000	0.64500	0
13/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.32200	0.37300	0
13/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.28100	0.32800	0
13/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.30000	0.35000	0
13/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.01810	8.98260	0
13/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.99200	1.95100	0
13/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.95200	1.91000	0
13/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.03100	1.99200	0
13/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.26300	0.25900	0
13/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.28400	0.27700	0
13/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.27400	0.26800	0
13/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.78200	7.72510	10
13/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.56900	0.52600	0
13/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.52800	0.48600	0
13/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.61200	0.56700	0
13/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.29400	0.26700	0
13/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.98800	0.93400	0
13/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.32100	0.29300	0
13/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.93900	0.88500	0
13/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.45100	0.41400	0
13/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.41500	0.38100	0
13/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.89000	0.83600	0
13/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00800	0.01100	0
13/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.08300	0.10600	0
13/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.06900	0.08900	0
13/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00700	0.01000	0
13/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.13900	0.16800	0
13/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00600	0.00900	0
13/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.16200	0.19200	0
13/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.03000	0.04200	0
13/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.04600	0.06100	0
13/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.03700	0.05100	0
13/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.86160	7.80450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.50600	0.47700	0
13/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.47800	0.45100	0
13/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.53500	0.50500	0
13/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.17300	0.20100	0
13/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.21600	0.24700	0
13/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.19400	0.22300	0
13/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.07040	0.05650	12,659
13/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.08320	0.06880	18,519
13/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.19070	0.17890	12,423
13/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.39230	0.35100	100,000
13/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.15190	0.18950	100,000
13/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.21490	0.20090	12,346
13/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.88430	8.80640	50
13/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.68000	0.62500	0
13/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.64500	0.59100	0
13/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.71800	0.66000	0
13/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.54600	0.50200	0
13/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.79500	0.73400	0
13/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.01300	0.94000	0
13/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.51700	0.47500	0
13/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.35200	0.32300	0
13/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.20700	0.19100	0
13/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.26900	0.24700	0
13/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.57700	0.53000	0
13/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.92000	0.85400	0
13/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.15500	1.08100	0
13/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.39300	0.36000	0
13/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.25100	1.17600	0
13/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.43900	0.40200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.33300	0.30600	0
13/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.49000	0.44900	0
13/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.19600	0.18100	0
13/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.25500	0.23400	0
13/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.57100	0.62800	0
13/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.76200	0.82500	0
13/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.20600	0.24300	0
13/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.39900	0.45000	0
13/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.25500	0.29600	0
13/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01700	0.02000	0
13/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.30900	0.35400	0
13/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02100	0.02500	0
13/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.03600	0.04800	0
13/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.14300	0.17400	0
13/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.53500	0.59100	0
13/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.72300	0.78500	0
13/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.36800	0.41700	0
13/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.18300	0.21900	0
13/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.02900	0.03400	0
13/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.06100	0.07800	0
13/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.16200	0.19600	0
13/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.08400	0.10400	0
13/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.11100	0.13500	0
13/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.09600	0.11900	0
13/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.01240	8.92590	0
13/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.72800	0.68100	0
13/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.70300	0.65800	0
13/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.75300	0.70500	0
13/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.29100	0.32900	0
13/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.34100	0.38200	0
13/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.31600	0.35500	0
13/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,080.36000	15,848.75000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.25400	1.23720	0
13/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.15830	0.14220	0
13/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.11410	0.10130	0
13/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.20570	0.18940	0
13/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00170	0.00220	0
13/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.01010	0.01410	0
13/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00430	0.00500	0
13/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.27060	1.25340	0
13/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11170	0.10240	0
13/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14400	0.13230	0
13/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08680	0.07940	0
13/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.06620	0.07600	0
13/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02340	0.02890	0
13/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.04110	0.04900	0
14/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.92120	8.00160	304,774
14/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.64000	0.70200	0
14/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.60300	0.66300	0
14/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.67800	0.74200	0
14/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.17900	1.25800	6,425
14/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.29000	0.32500	0
14/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.71800	0.78400	5,560
14/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.77300	1.85300	0
14/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.93900	1.01500	0
14/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.53300	0.58900	11,280
14/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.47400	1.55400	0
14/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.52400	1.60300	0
14/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.67300	1.75300	0
14/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.27300	0.30600	0
14/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.97200	2.05200	0
14/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.56700	0.62500	0
14/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.22800	1.30700	0
14/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.13100	1.20900	200
14/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.32800	0.36500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.41800	0.46400	0
14/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.08300	1.16000	560
14/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.62300	1.70300	0
14/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.57300	1.65300	0
14/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.92200	2.00200	0
14/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.37000	0.41200	1,000
14/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.47200	0.52300	0
14/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.32600	1.40500	0
14/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.07200	2.15200	0
14/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.34800	0.38800	0
14/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.75900	0.82700	12,300
14/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.37600	1.45500	0
14/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.19300	0.21600	0
14/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.22900	0.25600	0
14/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.82200	1.90200	0
14/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.80200	0.87300	0
14/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.03400	1.11100	0
14/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.84500	0.92000	0
14/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.27700	1.35600	0
14/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.72300	1.80300	0
14/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.20400	0.22900	0
14/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.42500	1.50400	0
14/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.98700	1.06300	0
14/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.44500	0.49200	0
14/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.18200	0.20400	0
14/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.21600	0.24200	0
14/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.39300	0.43700	0
14/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.12600	0.14100	0
14/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00300	0.00400	0
14/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.89200	0.96700	0
14/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.25800	0.28800	11,340
14/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.87200	1.95200	0
14/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.30800	0.34400	0
14/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.50200	0.55500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.24300	0.27200	100
14/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.12000	0.13400	10,750
14/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01300	0.01600	0
14/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.13900	0.15600	0
14/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	3.04200	2.96400	0
14/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.98200	3.90200	0
14/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.47200	0.42000	400
14/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.13100	0.10300	0
14/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.33700	0.29200	0
14/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
14/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.43700	0.38600	0
14/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.02100	0.01500	0
14/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.86800	0.80400	0
14/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.95500	0.88900	0
14/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.99900	0.93200	0
14/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.22200	0.18500	760
14/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.54500	0.49000	100
14/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.66100	0.60200	0
14/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.17400	0.14000	0
14/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01600	0.01100	0
14/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00400	0.00200	0
14/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.58300	0.52700	0
14/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00200	0.00100	0
14/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00600	0.00400	0
14/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.02400	0.01800	1,000
14/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01300	0.00900	0
14/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.03100	0.02100	0
14/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
14/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.50800	0.45400	0
14/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.62200	0.56400	0
14/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00500	0.00300	560
14/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.27700	0.23600	0
14/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.03800	0.02500	0
14/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00500	0.00300	5,000
14/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.15100	0.12100	0
14/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.24900	0.21000	5,128
14/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
14/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00200	0.00100	0
14/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00200	0.00100	0
14/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01200	0.00800	0
14/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.19700	0.16200	0
14/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.30700	0.26300	0
14/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01000	0.00700	0
14/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00700	0.00500	16,340
14/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.09600	0.07300	0
14/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
14/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.40200	0.35400	10,750
14/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00200	0.00100	0
14/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00300	0.00100	0
14/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00300	0.00200	0
14/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.04700	0.03200	800
14/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00200	0.00100	5,000
14/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.11200	0.08700	12,000
14/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01800	0.01300	0
14/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.36900	0.32300	0
14/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.05700	0.04000	3,780
14/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00800	0.00600	0
14/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.08200	0.06100	1,000
14/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.06900	0.05000	0
14/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.01120	8.09580	41,244
14/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.05600	1.12900	0
14/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.01400	1.08600	0
14/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.28200	0.30500	3
14/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.62900	1.71100	0
14/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.87200	1.95500	0
14/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.66600	0.72000	0
14/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.41100	0.44500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.82300	1.90600	0
14/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.12800	1.20300	0
14/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.59400	0.64000	0
14/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.36900	0.40000	0
14/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.58100	1.66200	0
14/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.64100	0.69200	0
14/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.48800	1.56700	0
14/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.53400	1.61400	0
14/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.67700	1.75900	0
14/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.92100	2.00400	0
14/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.35600	0.38600	0
14/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.34400	0.37300	0
14/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.09800	1.17200	0
14/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.08600	1.15900	0
14/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.96200	1.03300	30,100
14/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.88600	0.95200	0
14/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.25900	1.33600	0
14/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.92200	0.99300	0
14/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.30400	1.38100	0
14/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.69500	0.74900	0
14/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.51300	0.55200	0
14/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.78600	0.84400	0
14/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.39600	0.42900	0
14/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.34900	1.42700	0
14/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.38200	0.41400	0
14/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.21500	1.29100	0
14/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.49500	0.53300	5,000
14/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.00300	1.07500	10,000
14/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.39500	1.47300	0
14/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.75400	0.81200	0
14/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.42600	0.46100	0
14/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.55200	0.59400	0
14/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.04400	1.11700	0
14/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.44100	1.52000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.57200	0.61600	0
14/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.47600	0.51400	0
14/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.53200	0.57300	0
14/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.44200	0.47800	0
14/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.81800	0.87800	0
14/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.85200	0.91300	0
14/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.17100	1.24700	0
14/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.61700	0.66400	0
14/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.45900	0.49600	0
14/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.72400	0.78000	5,000
14/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.21300	0.18400	2,420
14/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.54800	0.50000	0
14/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.30600	0.26800	0
14/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.06000	0.05100	0
14/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.14100	0.11700	0
14/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.15700	0.13200	0
14/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.58100	0.53200	0
14/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.42100	0.37700	0
14/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.51500	0.46800	0
14/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.36100	0.32000	0
14/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.03000	0.02400	0
14/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.08300	0.07100	0
14/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.39100	0.34800	0
14/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.61500	0.56500	0
14/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.19300	0.16600	0
14/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.03400	0.02700	0
14/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.09200	0.07900	0
14/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.48400	0.43700	0
14/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.05400	0.04500	0
14/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.72100	0.66800	0
14/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.03800	0.03100	10,000
14/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.68500	0.63300	0
14/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.17500	0.14800	0
14/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.45200	0.40600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.23400	0.20300	0
14/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.04300	0.03500	0
14/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.11100	0.09700	0
14/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.04800	0.04000	0
14/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.12500	0.10600	0
14/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.10100	0.08700	0
14/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.07500	0.06300	1,000
14/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.07300	0.06200	0
14/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.83300	0.77700	0
14/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.79500	0.74000	0
14/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01000	0.00800	0
14/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01600	0.01300	0
14/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.02300	0.01800	2,420
14/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.02700	0.02100	0
14/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.28000	0.24600	0
14/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.02000	0.01600	0
14/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.75800	0.70400	0
14/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.33300	0.29400	0
14/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.06700	0.05700	0
14/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01200	0.01000	0
14/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.65000	0.59900	0
14/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.25500	0.22400	0
14/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01100	0.00900	0
14/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01800	0.01500	0
14/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.07100	1.00900	0
14/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.08900	0.07600	0
14/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.08100	0.06900	0
14/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.09230	8.18440	22,371
14/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.02200	1.09400	0
14/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.98700	1.05800	0
14/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.05800	1.13200	0
14/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.16600	0.14800	0
14/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.19500	0.17400	0
14/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.18000	0.16000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.16960	8.27270	979
14/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.18500	1.26800	0
14/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.15100	1.23300	0
14/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.22000	1.30300	16,000
14/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.11800	1.19800	37,000
14/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.47700	0.51600	360
14/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.82100	0.87900	0
14/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.59300	0.63900	0
14/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.45700	0.49500	2,000
14/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.02300	0.96600	2,000
14/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.48700	1.42200	0
14/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.55100	0.50600	360
14/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.40700	1.34300	0
14/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.20000	0.18000	0
14/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.24800	0.22500	0
14/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.23100	0.21000	0
14/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.21500	0.19500	0
14/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.24870	8.36970	0
14/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.03700	1.11400	0
14/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.01500	1.09100	0
14/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.05900	1.13700	0
14/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.91600	0.98600	300
14/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.59500	0.64400	540
14/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.44600	1.37400	0
14/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.46000	0.41700	0
14/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.66700	0.61600	540
14/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.51600	0.47100	0
14/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.48800	0.44400	0
14/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.33570	8.47940	0
14/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.07100	1.15500	0
14/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.05100	1.13600	0
14/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.08900	1.17500	0
14/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.71400	0.77700	180
14/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.01300	1.09800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.77700	0.71900	180
14/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.65300	0.59600	0
14/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.47800	1.39800	0
14/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.71500	0.65700	0
14/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.68500	0.62600	0
14/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.09570	9.43910	0
14/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.79300	2.02200	0
14/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.77600	2.00100	0
14/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.97400	2.20000	200
14/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.81000	2.03800	0
14/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.16400	1.04900	0
14/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.87800	0.76100	0
14/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.23000	1.11200	0
14/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.19700	1.08300	0
14/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.18270	10.25440	0
14/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.47900	2.51600	0
14/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.45900	2.50000	0
14/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.49500	2.53200	0
14/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.46200	1.42800	0
14/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.52600	1.49600	0
14/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.49600	1.46200	0
14/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.92120	8.00160	476
14/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.93906	1.01509	0
14/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.89194	0.96738	0
14/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.98656	1.06311	0
14/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.01536	0.01151	0
14/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.02074	0.01578	0
14/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01786	0.01349	0
14/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.01120	8.09580	12
14/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.69458	0.74945	0
14/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.66642	0.72003	0
14/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.72381	0.77998	0
14/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.21261	0.18418	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.25522	0.22423	0
14/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.23338	0.20365	0
14/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.51940	12.57320	18,150
14/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.95700	1.00300	0
14/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.91700	0.96300	0
14/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.99700	1.04400	0
14/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.58700	0.62300	0
14/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.25600	1.30600	0
14/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.76600	0.81000	0
14/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.87800	0.92300	0
14/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.03300	2.08600	0
14/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.83600	1.89000	0
14/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.01700	0.01700	0
14/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01400	0.01300	0
14/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.10900	0.10000	0
14/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.14700	0.13700	0
14/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.03700	0.03300	0
14/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.26800	0.25000	0
14/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.07800	0.07100	0
14/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.09800	0.09000	0
14/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.08800	0.08000	0
14/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.65060	12.71110	7,002
14/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.36400	1.41700	0
14/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.32700	1.38000	0
14/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.40100	1.45900	0
14/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.29100	1.34300	0
14/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.06000	1.10600	0
14/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.74900	1.80800	0
14/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.12200	1.17000	0
14/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.84800	0.88500	0
14/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.44300	1.50100	0
14/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.83900	1.89700	0
14/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.18800	1.23700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.66000	1.71900	0
14/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.10900	0.10800	0
14/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.23700	0.22600	0
14/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.08800	0.08600	0
14/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.14200	0.14000	0
14/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.49700	0.47400	0
14/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.27100	0.25900	0
14/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.09800	0.09700	0
14/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.30900	0.29500	0
14/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.19000	0.18200	0
14/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.15000	0.14800	0
14/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.17600	0.16900	0
14/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.16300	0.15600	0
14/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.76870	12.84140	2,837
14/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.39900	1.45500	0
14/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.37200	1.42700	0
14/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.42700	1.48500	0
14/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.45800	0.44400	0
14/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.50300	0.48600	0
14/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.48000	0.46400	0
14/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10250	0.10430	5,550
14/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02253	0.02432	0
14/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03250	0.03430	0
14/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01283	0.01451	0
14/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00033	0.00021	0
14/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
14/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00003	0.00002	0
14/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10390	0.10570	6
14/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01497	0.01651	0
14/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02403	0.02579	0
14/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00846	0.00951	0
14/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00456	0.00381	0
14/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00013	0.00009	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00107	0.00081	0
14/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.97530	10.95760	28,534
14/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.20000	1.18600	0
14/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.15200	1.13900	0
14/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.24800	1.23400	0
14/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.01900	1.00800	0
14/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.44200	1.42600	0
14/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.68600	1.67000	0
14/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.58800	1.57200	0
14/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.17800	0.18400	0
14/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.06300	1.05100	0
14/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.20600	0.21200	0
14/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.49000	1.47500	0
14/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.38100	0.38300	8,220
14/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.81500	0.80700	0
14/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.19700	0.20200	0
14/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.74000	0.73400	0
14/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.97700	0.96600	0
14/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.39300	1.37800	0
14/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.30900	0.31300	0
14/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.89400	0.88500	0
14/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.93500	0.92500	0
14/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.77700	0.77000	2,740
14/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.40100	0.40300	0
14/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.15500	0.16000	0
14/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.37600	0.39500	0
14/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.08000	1.10200	0
14/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.06000	0.06700	2,740
14/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.10200	0.11200	0
14/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.06900	0.07700	0
14/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.53400	0.55500	0
14/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.01800	0.02000	0
14/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.05200	0.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.11500	0.12600	0
14/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.87200	0.89400	0
14/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.09000	0.09900	0
14/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.40600	0.42500	0
14/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.01500	0.01700	8,220
14/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.83100	0.85400	0
14/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.03800	0.04300	0
14/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.95300	0.97600	0
14/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.01300	0.01400	0
14/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.01100	0.01200	0
14/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.01700	0.01800	0
14/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.04400	0.05000	0
14/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.02300	0.02600	0
14/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.02700	0.03100	0
14/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.02500	0.02800	0
14/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.09700	11.08500	9,761
14/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.15500	1.15000	0
14/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.11900	1.11400	0
14/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.19300	1.18700	0
14/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.07400	2.06400	0
14/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.04800	1.04400	0
14/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.39600	1.38900	0
14/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.12200	2.11200	0
14/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.31300	1.30600	0
14/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.82600	0.82600	0
14/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.74900	0.75000	0
14/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.01300	1.01000	0
14/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.59700	0.60200	0
14/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.46300	0.47000	0
14/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.68000	0.68200	0
14/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.39800	0.40500	0
14/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.65800	0.66100	0
14/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.61400	1.60600	0
14/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.52600	0.53100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.72900	0.74600	0
14/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.06700	0.07100	0
14/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.51100	0.52600	0
14/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.05100	1.07000	0
14/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.48300	0.49700	0
14/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.86600	0.88500	0
14/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.60000	0.61700	0
14/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.21600	0.22500	0
14/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.40200	0.41500	0
14/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.32900	0.34100	0
14/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.11600	0.12100	0
14/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.02500	0.02700	0
14/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.09900	0.10400	0
14/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.20100	0.20900	0
14/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.02700	0.02900	0
14/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.14600	0.15200	0
14/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.17200	0.17900	0
14/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.15800	0.16500	0
14/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.20730	11.20510	14,099
14/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.13600	1.14400	0
14/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.10600	1.11400	0
14/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.16700	1.17500	0
14/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.31000	0.32000	0
14/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.34900	0.35900	0
14/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.32900	0.33900	0
14/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.31170	11.32630	250
14/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.17100	1.18200	0
14/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.14300	1.15300	0
14/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.16000	1.17000	0
14/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.52400	0.51900	0
14/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.60700	0.60200	0
14/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.58500	0.58100	0
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.86400	7.93750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.16400	1.23800	0
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.11400	1.18800	0
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.21400	1.28800	0
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.86400	0.93800	14,286
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.46800	0.54000	6,757
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.00700	0.01100	11,429
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.01500	0.02200	11,765
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.00200	0.00300	11,111
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	1.13800	1.06600	0
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.65100	0.58500	0
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.89300	0.82400	0
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00400	0.00300	0
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00100	0
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00000	0.00100	0
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00100	0
14/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00100	0
14/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.10730	8.03230	10,333
14/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.46300	1.39200	0
14/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.41400	1.34200	0
14/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.84200	0.78300	0
14/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.51200	1.44000	0
14/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.66300	0.61200	0
14/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.05600	0.08000	0
14/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00500	0.00800	0
14/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.03500	0.05100	0
14/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00700	0.01000	0
14/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00600	0.01000	0
14/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.11910	8.04860	22,269
14/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.96500	0.90700	0
14/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.92500	0.86800	0
14/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.00600	0.94700	0
14/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.84700	0.79200	0
14/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.21900	1.15600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.60300	0.55900	0
14/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.81000	0.75600	0
14/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.17500	1.11200	0
14/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.51600	0.47700	0
14/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.93000	1.86000	0
14/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01100	0.01100	0
14/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.29700	0.32800	0
14/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.05600	0.06300	0
14/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.14100	0.15700	0
14/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.23400	0.26000	0
14/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.05000	0.05700	0
14/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.12800	0.14300	0
14/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.08700	0.09800	0
14/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.10600	0.11900	0
14/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.09600	0.10800	0
14/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.12930	8.06770	6,149
14/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.75900	0.71800	0
14/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.79100	0.74900	0
14/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.72800	0.69000	0
14/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.29900	0.32200	0
14/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.26200	0.28100	0
14/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.28000	0.30000	0
14/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.13590	9.01810	0
14/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.08800	1.99200	0
14/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.04800	1.95200	0
14/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.13100	2.03100	0
14/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.24500	0.26300	0
14/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.26200	0.28400	0
14/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.25200	0.27400	0
14/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.80690	7.78200	25
14/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.59000	0.56900	0
14/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.54800	0.52800	0
14/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.63300	0.61200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.30400	0.29400	0
14/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.01200	0.98800	0
14/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.33300	0.32100	0
14/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.96300	0.93900	0
14/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.46800	0.45100	0
14/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.43200	0.41500	0
14/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.91400	0.89000	0
14/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00700	0.00800	0
14/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.07500	0.08300	0
14/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.06100	0.06900	0
14/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00600	0.00700	0
14/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.12600	0.13900	0
14/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00500	0.00600	0
14/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.14700	0.16200	0
14/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02600	0.03000	0
14/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.04100	0.04600	0
14/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.03300	0.03700	0
14/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.88350	7.86160	0
14/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.51900	0.50600	0
14/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.49100	0.47800	0
14/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.54900	0.53500	0
14/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.16600	0.17300	0
14/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.20800	0.21600	0
14/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.18600	0.19400	0
14/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.06380	0.07040	12,659
14/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.07470	0.08320	18,519
14/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.19010	0.19070	12,423
14/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.36640	0.39230	100,000
14/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.17060	0.15190	100,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.21370	0.21490	12,346
14/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.87340	8.88430	50
14/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.66700	0.68000	0
14/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.63100	0.64500	0
14/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.70400	0.71800	0
14/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.53400	0.54600	0
14/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.78200	0.79500	0
14/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.99900	1.01300	0
14/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.50500	0.51700	0
14/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.34000	0.35200	0
14/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.19800	0.20700	0
14/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.25800	0.26900	0
14/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.56500	0.57700	0
14/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.90800	0.92000	0
14/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.14200	1.15500	0
14/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.38100	0.39300	0
14/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.23900	1.25100	0
14/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.42700	0.43900	0
14/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.32200	0.33300	0
14/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.47800	0.49000	0
14/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.18800	0.19600	0
14/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.24500	0.25500	0
14/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.57200	0.57100	0
14/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.76500	0.76200	0
14/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.20500	0.20600	0
14/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.39900	0.39900	0
14/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.25400	0.25500	0
14/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01600	0.01700	0
14/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.30800	0.30900	0
14/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.01900	0.02100	0
14/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.03500	0.03600	0
14/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.14200	0.14300	0
14/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.53500	0.53500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.72500	0.72300	0
14/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.36700	0.36800	0
14/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.18200	0.18300	0
14/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.02600	0.02900	0
14/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.05900	0.06100	0
14/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.16100	0.16200	0
14/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.08100	0.08400	0
14/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.10800	0.11100	0
14/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.09400	0.09600	0
14/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.99800	9.01240	0
14/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.71500	0.72800	0
14/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.69000	0.70300	0
14/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.74000	0.75300	0
14/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.29200	0.29100	0
14/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.34200	0.34100	0
14/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.31700	0.31600	0
14/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,988.88000	16,080.36000	0
14/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.24180	1.25400	0
14/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.14720	0.15830	0
14/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.10430	0.11410	0
14/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.19390	0.20570	0
14/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00210	0.00170	0
14/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.01250	0.01010	0
14/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00540	0.00430	0
14/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.25780	1.27060	0
14/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.10400	0.11170	0
14/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.13480	0.14400	0
14/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08030	0.08680	0
14/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.07250	0.06620	0
14/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02700	0.02340	0
14/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.04620	0.04110	0
17/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.02760	7.92120	303,459

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.71700	0.64000	0
17/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.67600	0.60300	0
17/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.75900	0.67800	0
17/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.28300	1.17900	6,425
17/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.31900	0.29000	0
17/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.03900	0.93900	0
17/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.80200	0.71800	5,560
17/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.87800	1.77300	0
17/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.59900	0.53300	11,280
17/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.57900	1.47400	0
17/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.62900	1.52400	0
17/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.77900	1.67300	0
17/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.30000	0.27300	0
17/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.07800	1.97200	0
17/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.63700	0.56700	0
17/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.33200	1.22800	0
17/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.23300	1.13100	200
17/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.36200	0.32800	0
17/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.46600	0.41800	0
17/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.18500	1.08300	560
17/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.72900	1.62300	0
17/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.67900	1.57300	0
17/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.02800	1.92200	0
17/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00300	0.00300	0
17/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.12500	0.12000	10,750
17/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01400	0.01300	0
17/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.34000	0.30800	0
17/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.56300	0.50200	0
17/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.26500	0.24300	100
17/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.13200	0.12600	0
17/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.08700	0.98700	0
17/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.49600	0.44500	0
17/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.19500	0.18200	0
17/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.23400	0.21600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.43700	0.39300	0
17/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.99100	0.89200	0
17/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.28100	0.25800	11,340
17/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.97800	1.87200	0
17/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.41100	0.37000	1,000
17/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.52900	0.47200	0
17/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.43100	1.32600	0
17/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.17800	2.07200	0
17/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.38500	0.34800	0
17/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.84900	0.75900	12,300
17/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.48000	1.37600	0
17/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.20700	0.19300	0
17/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.24900	0.22900	0
17/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.92800	1.82200	0
17/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.89600	0.80200	0
17/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.13600	1.03400	0
17/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.94300	0.84500	0
17/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.38100	1.27700	0
17/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.82900	1.72300	0
17/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.22000	0.20400	0
17/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.53000	1.42500	0
17/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.14700	0.13900	0
17/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00200	0.00400	0
17/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.49200	0.58300	0
17/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00200	0
17/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00300	0.00600	0
17/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.01500	0.02400	1,000
17/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00800	0.01300	0
17/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.01800	0.03100	0
17/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
17/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.42100	0.50800	0
17/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.52900	0.62200	0
17/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00200	0.00500	560
17/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.20700	0.27700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02100	0.03800	0
17/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
17/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00300	0.00500	5,000
17/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.10100	0.15100	0
17/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.18300	0.24900	5,128
17/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
17/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.35300	0.43700	0
17/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01300	0.02100	0
17/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.15900	0.22200	760
17/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.45600	0.54500	100
17/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.56700	0.66100	0
17/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.11800	0.17400	0
17/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00900	0.01600	0
17/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.85400	0.95500	0
17/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.89700	0.99900	0
17/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.38700	0.47200	400
17/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.08500	0.13100	0
17/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.26200	0.33700	0
17/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.93600	3.04200	0
17/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.87500	3.98200	0
17/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.76900	0.86800	0
17/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
17/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00100	0.00200	0
17/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00100	0.00200	0
17/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00700	0.01200	0
17/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.13800	0.19700	0
17/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.23400	0.30700	0
17/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00500	0.01000	0
17/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00400	0.00700	16,340
17/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.05900	0.09600	0
17/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
17/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.32200	0.40200	10,750
17/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00200	0
17/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00100	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00100	0.00300	0
17/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00200	5,000
17/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.07100	0.11200	12,000
17/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.02400	0.04700	800
17/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01100	0.01800	0
17/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.29100	0.36900	0
17/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.03100	0.05700	3,780
17/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00500	0.00800	0
17/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.04800	0.08200	1,000
17/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.03900	0.06900	0
17/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.12270	8.01120	41,244
17/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.14900	1.05600	0
17/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.10600	1.01400	0
17/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.19200	1.09800	0
17/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.18000	1.08600	0
17/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.05200	0.96200	30,100
17/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.96900	0.88600	0
17/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.35800	1.25900	0
17/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.01000	0.92200	0
17/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.40400	1.30400	0
17/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.76000	0.69500	0
17/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.55600	0.51300	0
17/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.85800	0.78600	0
17/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.42900	0.39600	0
17/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.45000	1.34900	0
17/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.41300	0.38200	0
17/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.31300	1.21500	0
17/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.53600	0.49500	5,000
17/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.09400	1.00300	10,000
17/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.49700	1.39500	0
17/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.82500	0.75400	0
17/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.46200	0.42600	0
17/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.59900	0.55200	0
17/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.13600	1.04400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.54400	1.44100	0
17/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.62200	0.57200	0
17/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.51600	0.47600	0
17/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.57700	0.53200	0
17/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.47900	0.44200	0
17/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.89300	0.81800	0
17/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.92900	0.85200	0
17/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.26800	1.17100	0
17/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.67200	0.61700	0
17/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.49800	0.45900	0
17/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.79200	0.72400	5,000
17/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.73600	1.62900	0
17/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.98000	1.87200	0
17/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.73000	0.66600	0
17/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.44500	0.41100	0
17/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.93100	1.82300	0
17/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.22400	1.12800	0
17/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.64700	0.59400	0
17/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.39800	0.36900	0
17/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.68700	1.58100	0
17/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.70000	0.64100	0
17/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.59100	1.48800	0
17/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.37100	0.34400	0
17/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.30100	0.28200	3
17/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.63900	1.53400	0
17/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.78500	1.67700	0
17/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.03000	1.92100	0
17/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.38400	0.35600	0
17/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.71100	0.79500	0
17/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00700	0.01000	0
17/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01200	0.01600	0
17/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.01600	0.02300	2,420
17/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.97800	1.07100	0
17/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.74800	0.83300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.01800	0.02700	0
17/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.22700	0.28000	0
17/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.01400	0.02000	0
17/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.67500	0.75800	0
17/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.27400	0.33300	0
17/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.05100	0.06700	0
17/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00800	0.01200	0
17/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.57200	0.65000	0
17/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.20700	0.25500	0
17/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00700	0.01100	0
17/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01300	0.01800	0
17/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.16900	0.21300	2,420
17/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.47500	0.54800	0
17/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.24900	0.30600	0
17/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.04500	0.06000	0
17/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.10600	0.14100	0
17/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.12000	0.15700	0
17/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.50600	0.58100	0
17/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.35400	0.42100	0
17/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.44300	0.51500	0
17/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.29900	0.36100	0
17/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.02100	0.03000	0
17/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.06300	0.08300	0
17/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.32600	0.39100	0
17/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.53900	0.61500	0
17/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.15200	0.19300	0
17/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.02400	0.03400	0
17/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.07100	0.09200	0
17/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.41300	0.48400	0
17/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.04000	0.05400	0
17/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.64000	0.72100	0
17/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.02700	0.03800	10,000
17/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.60600	0.68500	0
17/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.13500	0.17500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.38300	0.45200	0
17/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.18700	0.23400	0
17/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.03100	0.04300	0
17/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.08700	0.11100	0
17/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.03500	0.04800	0
17/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.09600	0.12500	0
17/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.07900	0.10100	0
17/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.05700	0.07500	1,000
17/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.05500	0.07300	0
17/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.06900	0.08900	0
17/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.06200	0.08100	0
17/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.21260	8.09230	22,362
17/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.11400	1.02200	0
17/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.07600	0.98700	0
17/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.15200	1.05800	0
17/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.13900	0.16600	0
17/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.16300	0.19500	0
17/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.15100	0.18000	0
17/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.30150	8.16960	979
17/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.28800	1.18500	0
17/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.25300	1.15100	0
17/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.49800	0.45700	2,000
17/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.32400	1.22000	16,000
17/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.21800	1.11800	37,000
17/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.51900	0.47700	360
17/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.89100	0.82100	0
17/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.64500	0.59300	0
17/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.94400	1.02300	2,000
17/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.39700	1.48700	0
17/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.49000	0.55100	360
17/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.31800	1.40700	0
17/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.17300	0.20000	0
17/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.21700	0.24800	0
17/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.20200	0.23100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.18700	0.21500	0
17/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.38180	8.24870	0
17/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.11600	1.03700	0
17/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.98800	0.91600	300
17/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.09300	1.01500	0
17/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.14000	1.05900	0
17/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.64200	0.59500	540
17/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.40800	0.46000	0
17/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.60600	0.66700	540
17/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.46100	0.51600	0
17/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.36000	1.44600	0
17/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.43400	0.48800	0
17/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.46420	8.33570	0
17/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.13700	1.07100	0
17/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.76200	0.71400	180
17/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.07900	1.01300	0
17/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.11800	1.05100	0
17/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.15700	1.08900	0
17/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.59300	0.65300	0
17/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.39800	1.47800	0
17/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.65400	0.71500	0
17/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.71500	0.77700	180
17/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.62300	0.68500	0
17/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.18510	9.09570	0
17/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.83200	1.79300	0
17/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.81400	1.77600	0
17/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.01500	1.97400	200
17/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.84900	1.81000	0
17/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.11400	1.16400	0
17/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.83000	0.87800	0
17/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.17900	1.23000	0
17/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.14700	1.19700	0
17/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.28230	10.18270	0
17/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.53000	2.47900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.51400	2.45900	0
17/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.54600	2.49500	0
17/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.41400	1.46200	0
17/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.48200	1.52600	0
17/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.44800	1.49600	0
17/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.02760	7.92120	441
17/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.03884	0.93906	0
17/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.99078	0.89194	0
17/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.08717	0.98656	0
17/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00957	0.01536	0
17/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.01318	0.02074	0
17/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01124	0.01786	0
17/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.12270	8.01120	12
17/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.76026	0.69458	0
17/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.72973	0.66642	0
17/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.79188	0.72381	0
17/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.16918	0.21261	0
17/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.20703	0.25522	0
17/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.18756	0.23338	0
17/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.65890	12.51940	18,100
17/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.07400	0.95700	0
17/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.03300	0.91700	0
17/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.99200	0.87800	0
17/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.17100	2.03300	0
17/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.11600	0.99700	0
17/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.67200	0.58700	0
17/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.38800	1.25600	0
17/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.87500	0.76600	0
17/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.97400	1.83600	0
17/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.01500	0.01700	0
17/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.11600	0.14700	0
17/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.02900	0.03700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.21300	0.26800	0
17/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.05700	0.07800	0
17/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01200	0.01400	0
17/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.08300	0.10900	0
17/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.07400	0.09800	0
17/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.06500	0.08800	0
17/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.79710	12.65060	7,002
17/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.48900	1.36400	0
17/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.44600	1.32700	0
17/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.53100	1.40100	0
17/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.40800	1.29100	0
17/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.16200	1.06000	0
17/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.88400	1.74900	0
17/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.22900	1.12200	0
17/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.92600	0.84800	0
17/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.57400	1.44300	0
17/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.97500	1.83900	0
17/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.29900	1.18800	0
17/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.79400	1.66000	0
17/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.09700	0.10900	0
17/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.20200	0.23700	0
17/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.07800	0.08800	0
17/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.12700	0.14200	0
17/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.42900	0.49700	0
17/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.23200	0.27100	0
17/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.08700	0.09800	0
17/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.26500	0.30900	0
17/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.16100	0.19000	0
17/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.13400	0.15000	0
17/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.14900	0.17600	0
17/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.14200	0.16300	0
17/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.92710	12.76870	2,837
17/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.44100	1.39900	0
17/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.41000	1.37200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.47300	1.42700	0
17/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.34600	0.45800	0
17/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.38300	0.50300	0
17/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.36400	0.48000	0
17/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10470	0.10250	5,540
17/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02472	0.02253	0
17/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03470	0.03250	0
17/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01487	0.01283	0
17/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00017	0.00033	0
17/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
17/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00002	0.00003	0
17/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10610	0.10390	6
17/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01683	0.01497	0
17/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02618	0.02403	0
17/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00965	0.00846	0
17/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00355	0.00456	0
17/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00008	0.00013	0
17/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00073	0.00107	0
17/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	11.04070	10.97530	28,651
17/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.26100	1.20000	0
17/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.31900	0.30900	0
17/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.94200	0.89400	0
17/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.81900	0.77700	2,740
17/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.41800	0.40100	0
17/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.15500	0.15500	0
17/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.98400	0.93500	0
17/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.21300	1.15200	0
17/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.30900	1.24800	0
17/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.07200	1.01900	0
17/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.50400	1.44200	0
17/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.75000	1.68600	0
17/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.65100	1.58800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.18000	0.17800	0
17/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.11700	1.06300	0
17/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.20900	0.20600	0
17/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.55300	1.49000	0
17/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.39500	0.38100	8,220
17/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.85900	0.81500	0
17/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.19900	0.19700	0
17/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.78100	0.74000	0
17/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	1.02800	0.97700	0
17/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.45500	1.39300	0
17/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.01400	0.01800	0
17/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.03700	0.05200	0
17/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.09000	0.11500	0
17/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.80800	0.87200	0
17/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.06800	0.09000	0
17/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.35400	0.40600	0
17/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.01200	0.01500	8,220
17/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.76800	0.83100	0
17/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.02600	0.03800	0
17/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.88900	0.95300	0
17/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.01000	0.01300	0
17/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00900	0.01100	0
17/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.01300	0.01700	0
17/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.03100	0.04400	0
17/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.01800	0.02300	0
17/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.02200	0.02700	0
17/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.04300	0.06000	2,740
17/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.07800	0.10200	0
17/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.32700	0.37600	0
17/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.01400	1.08000	0
17/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.05100	0.06900	0
17/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.47800	0.53400	0
17/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.02000	0.02500	0
17/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.16860	11.09700	9,761

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.20700	1.15500	0
17/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.16900	1.11900	0
17/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.24600	1.19300	0
17/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.14300	2.07400	0
17/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.09600	1.04800	0
17/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.45700	1.39600	0
17/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.19100	2.12200	0
17/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.37100	1.31300	0
17/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.86300	0.82600	0
17/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.78200	0.74900	0
17/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.06100	1.01300	0
17/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.62200	0.59700	0
17/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.48100	0.46300	0
17/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.70900	0.68000	0
17/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.41200	0.39800	0
17/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.68600	0.65800	0
17/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.67800	1.61400	0
17/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.54700	0.52600	0
17/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.67800	0.72900	0
17/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.05900	0.06700	0
17/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.46700	0.51100	0
17/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.99300	1.05100	0
17/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.44000	0.48300	0
17/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.81200	0.86600	0
17/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.55300	0.60000	0
17/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.19200	0.21600	0
17/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.36300	0.40200	0
17/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.29400	0.32900	0
17/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.10200	0.11600	0
17/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.02200	0.02500	0
17/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.08800	0.09900	0
17/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.17700	0.20100	0
17/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.02400	0.02700	0
17/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.12700	0.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.15000	0.17200	0
17/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.13800	0.15800	0
17/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.29170	11.20730	14,099
17/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.19100	1.13600	0
17/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.16000	1.10600	0
17/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.22300	1.16700	0
17/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.28100	0.31000	0
17/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.31800	0.34900	0
17/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.29900	0.32900	0
17/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.41360	11.31170	250
17/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.19400	1.17100	0
17/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.16400	1.14300	0
17/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.22400	1.16000	0
17/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.48600	0.52400	0
17/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.52600	0.60700	0
17/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.50600	0.58500	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.96300	7.86400	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.26300	1.16400	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.21300	1.11400	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.31300	1.21400	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.96300	0.86400	14,286
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.56400	0.46800	6,757
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.00500	0.00700	11,429
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.01200	0.01500	11,765
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.00100	0.00200	11,111
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	1.03800	1.13800	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.54900	0.65100	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.79200	0.89300	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00100	0.00400	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00000	0.00000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00000	0
17/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.15910	8.10730	10,333
17/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.51300	1.46300	0
17/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.46400	1.41400	0
17/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.56300	1.51200	0
17/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.70400	0.66300	0
17/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.88600	0.84200	0
17/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02700	0.03500	0
17/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.04500	0.05600	0
17/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00400	0.00500	0
17/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00500	0.00700	0
17/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00400	0.00600	0
17/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.17420	8.11910	22,069
17/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.01000	0.96500	0
17/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.96900	0.92500	0
17/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.05200	1.00600	0
17/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.88900	0.84700	0
17/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.26900	1.21900	0
17/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.63600	0.60300	0
17/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.85000	0.81000	0
17/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.22400	1.17500	0
17/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.54600	0.51600	0
17/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.98400	1.93000	0
17/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01000	0.01100	0
17/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.27200	0.29700	0
17/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.05000	0.05600	0
17/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.12600	0.14100	0
17/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.21200	0.23400	0
17/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.04500	0.05000	0
17/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.11500	0.12800	0
17/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.07800	0.08700	0
17/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.09500	0.10600	0
17/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.08600	0.09600	0
17/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.19260	8.12930	6,149



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.80100	0.75900	0
17/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.83400	0.79100	0
17/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.76900	0.72800	0
17/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.27600	0.29900	0
17/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.24100	0.26200	0
17/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.25800	0.28000	0
17/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.14440	9.13590	0
17/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.09800	2.08800	0
17/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.05900	2.04800	0
17/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.14200	2.13100	0
17/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.24800	0.24500	0
17/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.26500	0.26200	0
17/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.25400	0.25200	0
17/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.88070	7.80690	25
17/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.65100	0.59000	0
17/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.60600	0.54800	0
17/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.69600	0.63300	0
17/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.34000	0.30400	0
17/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.08400	1.01200	0
17/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.37200	0.33300	0
17/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.03500	0.96300	0
17/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.52100	0.46800	0
17/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.48100	0.43200	0
17/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.98600	0.91400	0
17/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00500	0.00700	0
17/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.05000	0.07500	0
17/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.04000	0.06100	0
17/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00400	0.00600	0
17/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.09100	0.12600	0
17/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00300	0.00500	0
17/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.10900	0.14700	0
17/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.01500	0.02600	0
17/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02500	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.02000	0.03300	0
17/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.96380	7.88350	0
17/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.56700	0.51900	0
17/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.53600	0.49100	0
17/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.60100	0.54900	0
17/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.13700	0.16600	0
17/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.17200	0.20800	0
17/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.15300	0.18600	0
17/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.07650	0.06380	12,659
17/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.08930	0.07470	18,519
17/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.19630	0.19010	12,423
17/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.39460	0.36640	100,000
17/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.14370	0.17060	100,000
17/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.22200	0.21370	12,346
17/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.95100	8.87340	50
17/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.72700	0.66700	0
17/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.68900	0.63100	0
17/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.76600	0.70400	0
17/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.58300	0.53400	0
17/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.84700	0.78200	0
17/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.07400	0.99900	0
17/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.55200	0.50500	0
17/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.37200	0.34000	0
17/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.21500	0.19800	0
17/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.28200	0.25800	0
17/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.61700	0.56500	0
17/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.98000	0.90800	0
17/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.21800	1.14200	0
17/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.41700	0.38100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.31500	1.23900	0
17/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.46700	0.42700	0
17/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.35200	0.32200	0
17/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.52200	0.47800	0
17/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.20400	0.18800	0
17/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.26700	0.24500	0
17/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.51600	0.57200	0
17/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.70300	0.76500	0
17/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.17100	0.20500	0
17/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.35100	0.39900	0
17/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.21600	0.25400	0
17/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01400	0.01600	0
17/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.26600	0.30800	0
17/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.01700	0.01900	0
17/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.02900	0.03500	0
17/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.11600	0.14200	0
17/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.48100	0.53500	0
17/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.66400	0.72500	0
17/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.32100	0.36700	0
17/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.15100	0.18200	0
17/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.02300	0.02600	0
17/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.04600	0.05900	0
17/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.13200	0.16100	0
17/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.06500	0.08100	0
17/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.08800	0.10800	0
17/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.07600	0.09400	0
17/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.07830	8.99800	0
17/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.76300	0.71500	0
17/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.73500	0.69000	0
17/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.79200	0.74000	0
17/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.26400	0.29200	0
17/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.30700	0.34200	0
17/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.28500	0.31700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,172.89000	15,988.88000	0
17/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.26010	1.24180	0
17/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.16340	0.14720	0
17/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.11770	0.10430	0
17/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.21140	0.19390	0
17/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00130	0.00210	0
17/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00760	0.01250	0
17/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00330	0.00540	0
17/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.27670	1.25780	0
17/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11470	0.10400	0
17/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14760	0.13480	0
17/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08800	0.08030	0
17/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.06130	0.07250	0
17/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02090	0.02700	0
17/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.03800	0.04620	0
18/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.11900	8.02760	306,264
18/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.80100	0.71700	0
18/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.75900	0.67600	0
18/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.84400	0.75900	0
18/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.37300	1.28300	6,425
18/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.37400	0.31900	0
18/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.89000	0.80200	5,560
18/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.97000	1.87800	0
18/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.12900	1.03900	0
18/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.67800	0.59900	11,280
18/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.67100	1.57900	0
18/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.72000	1.62900	0
18/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.87000	1.77900	0
18/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.35200	0.30000	0
18/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.16900	2.07800	0
18/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.71800	0.63700	0
18/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.42300	1.33200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.32400	1.23300	200
18/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.42100	0.36200	0
18/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.14800	0.12500	10,750
18/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01800	0.01400	0
18/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.15600	0.13200	0
18/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00400	0.00300	0
18/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.53600	0.46600	0
18/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.27500	1.18500	560
18/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.82000	1.72900	0
18/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.77000	1.67900	0
18/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.11900	2.02800	0
18/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.47500	0.41100	1,000
18/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.60400	0.52900	0
18/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.52200	1.43100	0
18/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.26900	2.17800	0
18/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.44800	0.38500	0
18/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.93700	0.84900	12,300
18/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.57100	1.48000	0
18/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.24600	0.20700	0
18/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.29400	0.24900	560
18/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.02000	1.92800	0
18/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.98500	0.89600	0
18/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.22600	1.13600	0
18/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.03200	0.94300	0
18/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.47200	1.38100	0
18/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.92000	1.82900	0
18/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.26000	0.22000	0
18/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.62100	1.53000	0
18/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.17700	1.08700	0
18/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.56900	0.49600	0
18/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.23200	0.19500	0
18/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.27600	0.23400	0
18/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.50500	0.43700	0
18/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.08000	0.99100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.33100	0.28100	11,340
18/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.07000	1.97800	0
18/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.39700	0.34000	0
18/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.64000	0.56300	0
18/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.31200	0.26500	100
18/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.17400	0.14700	0
18/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.34300	0.38700	400
18/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.07100	0.08500	0
18/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.22800	0.26200	0
18/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
18/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.31200	0.35300	0
18/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01100	0.01300	0
18/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.13600	0.15900	0
18/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.40700	0.45600	100
18/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.51300	0.56700	0
18/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.10000	0.11800	0
18/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00800	0.00900	0
18/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00200	0.00200	0
18/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.44100	0.49200	0
18/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
18/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00300	0.00300	0
18/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.01300	0.01500	1,000
18/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00700	0.00800	0
18/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.01600	0.01800	0
18/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
18/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.37500	0.42100	0
18/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.47700	0.52900	0
18/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00200	0.00200	560
18/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.17900	0.20700	0
18/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.01800	0.02100	0
18/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00300	0.00300	5,000
18/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.08500	0.10100	0
18/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.15600	0.18300	5,128

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
18/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00100	0.00100	0
18/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00600	0.00700	0
18/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.11700	0.13800	0
18/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.70500	0.76900	0
18/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.78700	0.85400	0
18/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.82900	0.89700	0
18/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.84900	2.93600	0
18/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.78500	3.87500	0
18/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.20200	0.23400	0
18/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00500	0.00500	0
18/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00400	0.00400	16,340
18/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.04900	0.05900	0
18/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.28300	0.32200	10,750
18/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
18/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
18/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00200	0.00100	0
18/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.02100	0.02400	800
18/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00000	5,000
18/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.05900	0.07100	12,000
18/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01000	0.01100	0
18/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.25500	0.29100	0
18/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02500	0.03100	3,780
18/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00400	0.00500	0
18/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.04000	0.04800	1,000
18/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.03200	0.03900	0
18/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.21630	8.12270	41,728
18/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.24100	1.14900	0
18/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.19800	1.10600	0
18/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.28500	1.19200	0
18/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.27200	1.18000	0
18/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.14400	1.05200	30,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.06100	0.96900	0
18/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.45200	1.35800	0
18/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.10200	1.01000	0
18/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.49800	1.40400	0
18/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.84000	0.76000	0
18/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.61900	0.55600	0
18/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.94200	0.85800	0
18/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.48300	0.42900	0
18/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.54400	1.45000	0
18/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.46600	0.41300	0
18/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.40600	1.31300	0
18/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.59700	0.53600	5,000
18/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.18600	1.09400	10,000
18/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.59000	1.49700	0
18/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.90700	0.82500	0
18/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.51900	0.46200	0
18/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.66600	0.59900	0
18/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.22900	1.13600	0
18/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.63700	1.54400	0
18/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.69100	0.62200	0
18/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.57700	0.51600	0
18/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.64200	0.57700	0
18/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.53700	0.47900	0
18/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.98100	0.89300	0
18/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.02000	0.92900	0
18/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.36100	1.26800	0
18/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.74700	0.67200	0
18/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.55700	0.49800	0
18/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.87300	0.79200	5,000
18/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.83000	1.73600	0
18/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.07400	1.98000	0
18/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.43400	0.38400	0
18/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.41900	0.37100	0
18/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.68500	1.59100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.73300	1.63900	0
18/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.87800	1.78500	0
18/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.12300	2.03000	0
18/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.80800	0.73000	0
18/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.50100	0.44500	0
18/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.02500	1.93100	0
18/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.31700	1.22400	0
18/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.71900	0.64700	0
18/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.44900	0.39800	0
18/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.78100	1.68700	0
18/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.77700	0.70000	0
18/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.34100	0.30100	3
18/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.92500	0.97800	0
18/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.21100	0.22700	0
18/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.01500	0.01400	0
18/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.63300	0.67500	0
18/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.25300	0.27400	0
18/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.05100	0.05100	0
18/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00900	0.00800	0
18/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.53500	0.57200	0
18/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.19200	0.20700	0
18/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00700	0.00700	0
18/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01200	0.01200	0
18/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.01700	0.01600	2,420
18/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.01900	0.01800	0
18/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.70300	0.74800	0
18/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.66800	0.71100	0
18/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00800	0.00700	0
18/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01400	0.01300	0
18/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.15700	0.16900	2,420
18/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.44100	0.47500	0
18/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.23100	0.24900	0
18/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.04500	0.04500	0
18/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.10400	0.10600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.11500	0.12000	0
18/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.47100	0.50600	0
18/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.32600	0.35400	0
18/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.41100	0.44300	0
18/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.27500	0.29900	0
18/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.02100	0.02100	0
18/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.06300	0.06300	0
18/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.30000	0.32600	0
18/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.50300	0.53900	0
18/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.14100	0.15200	0
18/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.02400	0.02400	0
18/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.07000	0.07100	0
18/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.38100	0.41300	0
18/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.04000	0.04000	0
18/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.60000	0.64000	0
18/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.02800	0.02700	10,000
18/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.56700	0.60600	0
18/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.12600	0.13500	0
18/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.35300	0.38300	0
18/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.17400	0.18700	0
18/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.03200	0.03100	0
18/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.08600	0.08700	0
18/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.03600	0.03500	0
18/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.09500	0.09600	0
18/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.07800	0.07900	0
18/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.05600	0.05700	1,000
18/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.05500	0.05500	0
18/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.06800	0.06900	0
18/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.06100	0.06200	0
18/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.30760	8.21260	22,164
18/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.20500	1.11400	0
18/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.16800	1.07600	0
18/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.24400	1.15200	0
18/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.13600	0.13900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.16000	0.16300	0
18/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.14700	0.15100	0
18/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.39770	8.30150	979
18/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.38300	1.28800	0
18/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.34700	1.25300	0
18/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.42000	1.32400	16,000
18/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.31200	1.21800	37,000
18/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.57300	0.51900	360
18/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.96900	0.89100	0
18/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.55000	0.49800	2,000
18/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.70900	0.64500	0
18/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.91100	0.94400	2,000
18/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.35200	1.39700	0
18/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.47100	0.49000	360
18/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.27500	1.31800	0
18/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.17200	0.17300	0
18/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.21400	0.21700	0
18/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.19900	0.20200	0
18/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.18500	0.18700	0
18/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.47840	8.38180	0
18/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.19900	1.11600	0
18/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.17500	1.09300	0
18/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.22400	1.14000	0
18/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.06500	0.98800	300
18/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.70200	0.64200	540
18/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.32400	1.36000	0
18/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.39600	0.40800	0
18/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.58700	0.60600	540
18/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.44700	0.46100	0
18/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.42100	0.43400	0
18/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.56000	8.46420	0
18/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.21600	1.13700	0
18/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.19600	1.11800	0
18/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.23700	1.15700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.82700	0.76200	180
18/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.15700	1.07900	0
18/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.69700	0.71500	180
18/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.57700	0.59300	0
18/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.36700	1.39800	0
18/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.63600	0.65400	0
18/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.60600	0.62300	0
18/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.27670	9.18510	0
18/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.92700	1.83200	0
18/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.90900	1.81400	0
18/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.94500	1.84900	0
18/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.11000	2.01500	200
18/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.11800	1.11400	0
18/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.83300	0.83000	0
18/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.18200	1.17900	0
18/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.15000	1.14700	0
18/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.37390	10.28230	0
18/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.63800	2.53000	0
18/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.65500	2.54600	0
18/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.62200	2.51400	0
18/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.49800	1.48200	0
18/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.43100	1.41400	0
18/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.46400	1.44800	0
18/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.11900	8.02760	441
18/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.12879	1.03884	0
18/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.08049	0.99078	0
18/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.17732	1.08717	0
18/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00832	0.00957	0
18/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.01149	0.01318	0
18/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00979	0.01124	0
18/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.21630	8.12270	12
18/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.83986	0.76026	0
18/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.80802	0.72973	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.87275	0.79188	0
18/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.15645	0.16918	0
18/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.19172	0.20703	0
18/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.17356	0.18756	0
18/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.69550	12.65890	18,080
18/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.10500	1.07400	0
18/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.06300	1.03300	0
18/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.14800	1.11600	0
18/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.69300	0.67200	0
18/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.42400	1.38800	0
18/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.90200	0.87500	0
18/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.02100	0.99200	0
18/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.20700	2.17100	0
18/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.01000	1.97400	0
18/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.01500	0.01500	0
18/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01200	0.01200	0
18/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.07600	0.08300	0
18/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.10700	0.11600	0
18/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.02900	0.02900	0
18/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.19800	0.21300	0
18/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.05300	0.05700	0
18/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.06800	0.07400	0
18/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.06000	0.06500	0
18/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.83620	12.79710	7,002
18/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.52300	1.48900	0
18/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.48100	1.44600	0
18/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.56600	1.53100	0
18/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.43900	1.40800	0
18/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.18800	1.16200	0
18/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.92100	1.88400	0
18/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.25600	1.22900	0
18/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.94500	0.92600	0
18/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.61000	1.57400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.01200	1.97500	0
18/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.83000	1.79400	0
18/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.32700	1.29900	0
18/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.19100	0.20200	0
18/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.09400	0.09700	0
18/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.07600	0.07800	0
18/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.12400	0.12700	0
18/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.40900	0.42900	0
18/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.22000	0.23200	0
18/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.08500	0.08700	0
18/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.25200	0.26500	0
18/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.15300	0.16100	0
18/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.13000	0.13400	0
18/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.14500	0.14900	0
18/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.13700	0.14200	0
18/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.96810	12.92710	2,837
18/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.46800	1.44100	0
18/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.50000	1.47300	0
18/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.43600	1.41000	0
18/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.36800	0.38300	0
18/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.33200	0.34600	0
18/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.35000	0.36400	0
18/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10590	0.10470	5,530
18/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02592	0.02472	0
18/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01605	0.01487	0
18/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03590	0.03470	0
18/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
18/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00015	0.00017	0
18/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
18/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10730	0.10610	6
18/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01802	0.01683	0
18/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01065	0.00965	0
18/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02738	0.02618	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00008	0.00008	0
18/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00335	0.00355	0
18/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00072	0.00073	0
18/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	11.10210	11.04070	28,669
18/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.31800	1.26100	0
18/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.27000	1.21300	0
18/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.36700	1.30900	0
18/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.12500	1.07200	0
18/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.56300	1.50400	0
18/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.81000	1.75000	0
18/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.71100	1.65100	0
18/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.18900	0.18000	0
18/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.17300	1.11700	0
18/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.22000	0.20900	0
18/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.61200	1.55300	0
18/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.41800	0.39500	8,220
18/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.90500	0.85900	0
18/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.20900	0.19900	0
18/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.82400	0.78100	0
18/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	1.07900	1.02800	0
18/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.51400	1.45500	0
18/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.33600	0.31900	0
18/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.99100	0.94200	0
18/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	1.03500	0.98400	0
18/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.86400	0.81900	2,740
18/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.44100	0.41800	0
18/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.16300	0.15500	0
18/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.28900	0.32700	0
18/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.96100	1.01400	0
18/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.03300	0.04300	2,740
18/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.06200	0.07800	0
18/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.03900	0.05100	0
18/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.43400	0.47800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.01200	0.01400	0
18/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.02700	0.03700	0
18/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.07200	0.09000	0
18/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.75700	0.80800	0
18/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.05300	0.06800	0
18/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.31600	0.35400	0
18/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.01000	0.01200	8,220
18/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.71800	0.76800	0
18/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.02100	0.02600	0
18/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.83700	0.88900	0
18/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00900	0.01000	0
18/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00800	0.00900	0
18/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.01100	0.01300	0
18/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.02300	0.03100	0
18/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.01500	0.01800	0
18/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.01800	0.02200	0
18/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.01600	0.02000	0
18/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.23350	11.16860	9,791
18/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.26300	1.20700	0
18/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.22200	1.16900	0
18/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.30400	1.24600	0
18/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.20500	2.14300	0
18/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.14700	1.09600	0
18/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.51600	1.45700	0
18/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.25300	2.19100	0
18/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.43000	1.37100	0
18/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.91000	0.86300	0
18/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.82200	0.78200	0
18/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.11100	1.06100	0
18/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.65700	0.62200	0
18/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.51000	0.48100	0
18/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.74600	0.70900	0
18/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.43700	0.41200	0
18/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.72300	0.68600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.57800	0.54700	0
18/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.73800	1.67800	0
18/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.05500	0.05900	0
18/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.64500	0.67800	0
18/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.44000	0.46700	0
18/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.95400	0.99300	0
18/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.41300	0.44000	0
18/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.77700	0.81200	0
18/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.52400	0.55300	0
18/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.17800	0.19200	0
18/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.33900	0.36300	0
18/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.27700	0.29400	0
18/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.09700	0.10200	0
18/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.02000	0.02200	0
18/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.08300	0.08800	0
18/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.16400	0.17700	0
18/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.02200	0.02400	0
18/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.12100	0.12700	0
18/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.13900	0.15000	0
18/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.13000	0.13800	0
18/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.35880	11.29170	14,099
18/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.24900	1.19100	0
18/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.21700	1.16000	0
18/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.28100	1.22300	0
18/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.27200	0.28100	0
18/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.30800	0.31800	0
18/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.29000	0.29900	0
18/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.48360	11.41360	250
18/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.24000	1.19400	0
18/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.27100	1.22400	0
18/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.21000	1.16400	0
18/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.50200	0.52600	0
18/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.46300	0.48600	0
18/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.48200	0.50600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	8.05340	7.96300	0
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.35300	1.26300	0
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.30300	1.21300	0
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.40300	1.31300	0
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	1.05300	0.96300	14,286
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.65400	0.56400	6,757
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.00500	0.00500	11,429
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.01300	0.01200	11,765
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.00100	0.00100	11,111
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	0.94800	1.03800	0
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.46000	0.54900	0
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.70200	0.79200	0
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00100	0.00100	0
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00000	0
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00000	0.00000	0
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00000	0
18/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00000	0
18/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.21830	8.15910	10,342
18/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.57300	1.51300	0
18/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.94000	0.88600	0
18/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.52400	1.46400	0
18/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.62200	1.56300	0
18/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.76200	0.70400	0
18/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.04400	0.04500	0
18/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00400	0.00400	0
18/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00600	0.00500	0
18/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02200	0.02700	0
18/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00500	0.00400	0
18/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.23630	8.17420	22,069
18/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.06000	1.01000	0
18/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.01800	0.96900	0
18/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.10200	1.05200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.93600	0.88900	0
18/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.32300	1.26900	0
18/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.67500	0.63600	0
18/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.89600	0.85000	0
18/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.27800	1.22400	0
18/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.04500	1.98400	0
18/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.57800	0.54600	0
18/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.24200	0.27200	0
18/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00900	0.01000	0
18/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.04200	0.05000	0
18/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.11000	0.12600	0
18/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.18900	0.21200	0
18/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.03700	0.04500	0
18/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.10000	0.11500	0
18/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.06600	0.07800	0
18/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.08200	0.09500	0
18/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.07400	0.08600	0
18/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.25550	8.19260	6,149
18/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.83700	0.80100	0
18/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.80400	0.76900	0
18/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.87100	0.83400	0
18/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.21600	0.24100	0
18/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.24900	0.27600	0
18/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.23200	0.25800	0
18/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.19960	9.14440	0
18/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.15300	2.09800	0
18/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.10900	2.05900	0
18/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.19600	2.14200	0
18/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.24600	0.24800	0
18/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.25900	0.26500	0
18/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.25300	0.25400	0
18/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.96010	7.88070	25
18/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.72700	0.65100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.68200	0.60600	0
18/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.77300	0.69600	0
18/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.40200	0.34000	0
18/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.16400	1.08400	0
18/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.43700	0.37200	0
18/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.11400	1.03500	0
18/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.59400	0.52100	0
18/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.06500	0.98600	0
18/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.55200	0.48100	0
18/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.04200	0.05000	0
18/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00500	0.00500	0
18/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.03400	0.04000	0
18/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00400	0.00400	0
18/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.07700	0.09100	0
18/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00400	0.00300	0
18/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.09200	0.10900	0
18/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.01300	0.01500	0
18/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02200	0.02500	0
18/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.01700	0.02000	0
18/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.04560	7.96380	0
18/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.63900	0.56700	0
18/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.67500	0.60100	0
18/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.60500	0.53600	0
18/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.15900	0.17200	0
18/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.12900	0.13700	0
18/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.14300	0.15300	0
18/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.08410	0.07650	12,659
18/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.10090	0.08930	18,519
18/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.17960	0.19630	12,423
18/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.43580	0.39460	100,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.12370	0.14370	100,000
18/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.20300	0.22200	12,346
18/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.00070	8.95100	50
18/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.76400	0.72700	0
18/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.72500	0.68900	0
18/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.80400	0.76600	0
18/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.61500	0.58300	0
18/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.88800	0.84700	0
18/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.12100	1.07400	0
18/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.58100	0.55200	0
18/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.39100	0.37200	0
18/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.22400	0.21500	0
18/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.29400	0.28200	0
18/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.65000	0.61700	0
18/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.02600	0.98000	0
18/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.26600	1.21800	0
18/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.43800	0.41700	0
18/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.36300	1.31500	0
18/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.49100	0.46700	0
18/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.36900	0.35200	0
18/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.54900	0.52200	0
18/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.27800	0.26700	0
18/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.21200	0.20400	0
18/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.66100	0.70300	0
18/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.47700	0.51600	0
18/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.14800	0.17100	0
18/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.31800	0.35100	0
18/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.19000	0.21600	0
18/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01200	0.01400	0
18/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.23700	0.26600	0
18/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.01500	0.01700	0
18/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.02500	0.02900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.09900	0.11600	0
18/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.44300	0.48100	0
18/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.62300	0.66400	0
18/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.29000	0.32100	0
18/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.13000	0.15100	0
18/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.02000	0.02300	0
18/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.03700	0.04600	0
18/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.11400	0.13200	0
18/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.05300	0.06500	0
18/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.07400	0.08800	0
18/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.06300	0.07600	0
18/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.13320	9.07830	0
18/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.79400	0.76300	0
18/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.82400	0.79200	0
18/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.76500	0.73500	0
18/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.28200	0.30700	0
18/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.24100	0.26400	0
18/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.26100	0.28500	0
18/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,301.41000	16,172.89000	0
18/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.27230	1.26010	0
18/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.17540	0.16340	0
18/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.22360	0.21140	0
18/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.12910	0.11770	0
18/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00680	0.00760	0
18/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00130	0.00130	0
18/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00310	0.00330	0
18/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.28920	1.27670	0
18/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.12550	0.11470	0
18/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.09750	0.08800	0
18/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15930	0.14760	0
18/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02010	0.02090	0
18/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05830	0.06130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.03630	0.03800	0
19/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.05330	8.11900	302,540
19/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.74100	0.80100	0
19/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.70000	0.75900	0
19/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.78300	0.84400	0
19/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.30800	1.37300	6,425
19/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.33600	0.37400	0
19/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.06400	1.12900	0
19/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.82700	0.89000	5,560
19/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.90400	1.97000	0
19/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00400	0.00400	0
19/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.28000	0.31200	100
19/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.13900	0.15600	0
19/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.13200	0.14800	10,750
19/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01500	0.01800	0
19/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.20700	0.23200	0
19/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.24700	0.27600	0
19/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.45800	0.50500	0
19/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.01600	1.08000	0
19/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.29700	0.33100	11,340
19/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.00400	2.07000	0
19/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.35800	0.39700	0
19/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.58700	0.64000	0
19/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.62300	0.67800	11,280
19/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.60500	1.67100	0
19/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.65500	1.72000	0
19/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.80400	1.87000	0
19/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.31600	0.35200	0
19/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.10400	2.16900	0
19/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.66100	0.71800	0
19/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.35800	1.42300	0
19/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.25900	1.32400	200
19/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.38100	0.42100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.48800	0.53600	0
19/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.21000	1.27500	560
19/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.75500	1.82000	0
19/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.70500	1.77000	0
19/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.05400	2.11900	0
19/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.43100	0.47500	1,000
19/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.55200	0.60400	0
19/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.45600	1.52200	0
19/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.20400	2.26900	0
19/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.40500	0.44800	0
19/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.87400	0.93700	12,300
19/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.50600	1.57100	0
19/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.21900	0.24600	0
19/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.26300	0.29400	560
19/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.95400	2.02000	0
19/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.92100	0.98500	0
19/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.16100	1.22600	0
19/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.96800	1.03200	0
19/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.40700	1.47200	0
19/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.85400	1.92000	0
19/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.23300	0.26000	0
19/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.55600	1.62100	0
19/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.11300	1.17700	0
19/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.51800	0.56900	0
19/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.15500	0.17400	0
19/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.11500	0.10000	0
19/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01000	0.00800	0
19/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00300	0.00200	0
19/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.48000	0.44100	0
19/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
19/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00400	0.00300	0
19/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.01500	0.01300	1,000
19/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00800	0.00700	0
19/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.01800	0.01600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
19/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.41000	0.37500	0
19/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.51600	0.47700	0
19/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00300	0.00200	560
19/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.20200	0.17900	0
19/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02100	0.01800	0
19/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
19/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00300	0.00300	5,000
19/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.09900	0.08500	0
19/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.17800	0.15600	5,128
19/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
19/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00200	0.00100	0
19/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00200	0.00100	0
19/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00700	0.00600	0
19/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.13500	0.11700	0
19/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.22800	0.20200	0
19/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00600	0.00500	0
19/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00500	0.00400	16,340
19/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.05800	0.04900	0
19/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
19/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.31300	0.28300	10,750
19/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
19/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00200	0.00100	0
19/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00200	0.00200	0
19/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.08400	0.07100	0
19/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.25500	0.22800	0
19/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
19/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.34400	0.31200	0
19/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01300	0.01100	0
19/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.15500	0.13600	0
19/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.44400	0.40700	100
19/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.55400	0.51300	0
19/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.91200	2.84900	0
19/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.85100	3.78500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.83600	0.78700	0
19/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.87900	0.82900	0
19/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.37700	0.34300	400
19/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.75200	0.70500	0
19/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00100	5,000
19/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.07000	0.05900	12,000
19/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.02400	0.02100	800
19/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01100	0.01000	0
19/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.28300	0.25500	0
19/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.03000	0.02500	3,780
19/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00500	0.00400	0
19/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.04700	0.04000	1,000
19/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.03800	0.03200	0
19/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.15050	8.21630	41,789
19/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.18200	1.24100	0
19/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.13900	1.19800	0
19/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.22500	1.28500	0
19/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.21300	1.27200	0
19/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.08600	1.14400	30,100
19/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.00400	1.06100	0
19/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.39000	1.45200	0
19/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.04500	1.10200	0
19/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.43600	1.49800	0
19/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.79200	0.84000	0
19/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.58300	0.61900	0
19/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.89000	0.94200	0
19/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.45300	0.48300	0
19/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.48200	1.54400	0
19/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.43700	0.46600	0
19/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.34500	1.40600	0
19/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.56200	0.59700	5,000
19/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.12700	1.18600	10,000
19/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.52800	1.59000	0
19/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.85700	0.90700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.48700	0.51900	0
19/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.62700	0.66600	0
19/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.17000	1.22900	0
19/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.57500	1.63700	0
19/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.65100	0.69100	0
19/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.54200	0.57700	0
19/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.60400	0.64200	0
19/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.50500	0.53700	0
19/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.92500	0.98100	0
19/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.96400	1.02000	0
19/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.30100	1.36100	0
19/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.05800	2.12300	0
19/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.40700	0.43400	0
19/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.39300	0.41900	0
19/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.32000	0.34100	3
19/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.70300	0.74700	0
19/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.52300	0.55700	0
19/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.82400	0.87300	5,000
19/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.76600	1.83000	0
19/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.00900	2.07400	0
19/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.76100	0.80800	0
19/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.47000	0.50100	0
19/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.96000	2.02500	0
19/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.25600	1.31700	0
19/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.67600	0.71900	0
19/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.42100	0.44900	0
19/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.71700	1.78100	0
19/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.73200	0.77700	0
19/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.62200	1.68500	0
19/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.66900	1.73300	0
19/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.81400	1.87800	0
19/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01400	0.01200	0
19/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.01900	0.01700	2,420
19/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.02200	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.23200	0.21100	0
19/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.01700	0.01500	0
19/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.67100	0.63300	0
19/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.27600	0.25300	0
19/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.05600	0.05100	0
19/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01000	0.00900	0
19/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.57000	0.53500	0
19/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.21100	0.19200	0
19/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00900	0.00800	0
19/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01600	0.01400	0
19/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.17400	0.15700	2,420
19/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.47300	0.44100	0
19/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.25300	0.23100	0
19/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.97000	0.92500	0
19/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.74300	0.70300	0
19/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.70700	0.66800	0
19/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00800	0.00700	0
19/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.05100	0.04500	0
19/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.11400	0.10400	0
19/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.12500	0.11500	0
19/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.50500	0.47100	0
19/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.35400	0.32600	0
19/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.44200	0.41100	0
19/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.30100	0.27500	0
19/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.02500	0.02100	0
19/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.07000	0.06300	0
19/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.32700	0.30000	0
19/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.53700	0.50300	0
19/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.15700	0.14100	0
19/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.02800	0.02400	0
19/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.07700	0.07000	0
19/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.41200	0.38100	0
19/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.04500	0.04000	0
19/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.63700	0.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.03200	0.02800	10,000
19/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.60300	0.56700	0
19/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.14000	0.12600	0
19/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.38300	0.35300	0
19/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.19200	0.17400	0
19/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.03600	0.03200	0
19/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.09500	0.08600	0
19/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.04000	0.03600	0
19/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.10400	0.09500	0
19/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.08600	0.07800	0
19/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.06300	0.05600	1,000
19/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.06100	0.05500	0
19/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.07500	0.06800	0
19/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.06800	0.06100	0
19/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.24190	8.30760	22,164
19/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.15200	1.20500	0
19/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.11500	1.16800	0
19/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.18900	1.24400	0
19/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.14700	0.13600	0
19/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.17300	0.16000	0
19/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.16000	0.14700	0
19/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.33180	8.39770	979
19/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.32900	1.38300	0
19/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.52600	0.55000	2,000
19/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.54700	0.57300	360
19/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.92800	0.96900	0
19/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.67800	0.70900	0
19/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.29300	1.34700	0
19/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.36500	1.42000	16,000
19/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.25900	1.31200	37,000
19/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.31500	1.27500	0
19/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.18300	0.17200	0
19/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.22700	0.21400	0
19/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.21100	0.19900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.94600	0.91100	2,000
19/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.39400	1.35200	0
19/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.49600	0.47100	360
19/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.19700	0.18500	0
19/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.41260	8.47840	0
19/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.15900	1.19900	0
19/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.13500	1.17500	0
19/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.18300	1.22400	0
19/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.02800	1.06500	300
19/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.67600	0.70200	540
19/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.36300	1.32400	0
19/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.42000	0.39600	0
19/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.61500	0.58700	540
19/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.47200	0.44700	0
19/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.44600	0.42100	0
19/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.49440	8.56000	0
19/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.18200	1.21600	0
19/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.16300	1.19600	0
19/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.20200	1.23700	0
19/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.80200	0.82700	180
19/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.12600	1.15700	0
19/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.73200	0.69700	180
19/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.60800	0.57700	0
19/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.40800	1.36700	0
19/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.66900	0.63600	0
19/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.63800	0.60600	0
19/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.21250	9.27670	0
19/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.90300	1.92700	0
19/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.88500	1.90900	0
19/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.08300	2.11000	200
19/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.92100	1.94500	0
19/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.15900	1.11800	0
19/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.87100	0.83300	0
19/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.22300	1.18200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.19100	1.15000	0
19/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.30970	10.37390	0
19/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.61200	2.63800	0
19/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.59600	2.62200	0
19/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.62900	2.65500	0
19/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.46900	1.43100	0
19/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.53600	1.49800	0
19/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50200	1.46400	0
19/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.05330	8.11900	436
19/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.06439	1.12879	0
19/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.01622	1.08049	0
19/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.11281	1.17732	0
19/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00951	0.00832	0
19/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.01292	0.01149	0
19/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01109	0.00979	0
19/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.15050	8.21630	12
19/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.79201	0.83986	0
19/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.76132	0.80802	0
19/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.82376	0.87275	0
19/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.17326	0.15645	0
19/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.21082	0.19172	0
19/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.19151	0.17356	0
19/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.74020	12.69550	18,090
19/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.14200	1.10500	0
19/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.09900	1.06300	0
19/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.18500	1.14800	0
19/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.71600	0.69300	0
19/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.05400	2.01000	0
19/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.46700	1.42400	0
19/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.93400	0.90200	0
19/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.05600	1.02100	0
19/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.25100	2.20700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01100	0.01200	0
19/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.06600	0.07600	0
19/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.09400	0.10700	0
19/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.02700	0.02900	0
19/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.01400	0.01500	0
19/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.17600	0.19800	0
19/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.04500	0.05300	0
19/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.05900	0.06800	0
19/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.05200	0.06000	0
19/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.88270	12.83620	7,202
19/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.56900	1.52300	0
19/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.52600	1.48100	0
19/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.61200	1.56600	0
19/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.48300	1.43900	0
19/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.22600	1.18800	0
19/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.96700	1.92100	0
19/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.29500	1.25600	0
19/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.97700	0.94500	0
19/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.65500	1.61000	0
19/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.05800	2.01200	0
19/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.36700	1.32700	0
19/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.87600	1.83000	0
19/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.09300	0.09400	0
19/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.18400	0.19100	0
19/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.07500	0.07600	0
19/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.12200	0.12400	0
19/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.39400	0.40900	0
19/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.21200	0.22000	0
19/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.08400	0.08500	0
19/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.24300	0.25200	0
19/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.15000	0.15300	0
19/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.12900	0.13000	0
19/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.14300	0.14500	0
19/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.13600	0.13700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.01560	12.96810	2,837
19/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.50200	1.46800	0
19/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.47000	1.43600	0
19/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.53500	1.50000	0
19/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.31900	0.33200	0
19/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.35400	0.36800	0
19/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.33600	0.35000	0
19/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10500	0.10590	5,530
19/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02502	0.02592	0
19/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03500	0.03590	0
19/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01517	0.01605	0
19/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00017	0.00015	0
19/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
19/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
19/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10640	0.10730	6
19/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01721	0.01802	0
19/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01003	0.01065	0
19/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02650	0.02738	0
19/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00010	0.00008	0
19/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00363	0.00335	0
19/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00081	0.00072	0
19/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	11.10930	11.10210	28,918
19/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.32500	1.31800	0
19/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.27600	1.27000	0
19/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.37400	1.36700	0
19/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.13100	1.12500	0
19/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.57000	1.56300	0
19/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.81600	1.81000	0
19/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.71800	1.71100	0
19/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.18800	0.18900	0
19/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.17900	1.17300	0
19/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.22000	0.22000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.61900	1.61200	0
19/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.42000	0.41800	8,220
19/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.91100	0.90500	0
19/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.20800	0.20900	0
19/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.82900	0.82400	0
19/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	1.08500	1.07900	0
19/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.52100	1.51400	0
19/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.33700	0.33600	0
19/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.99700	0.99100	0
19/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.87000	0.86400	2,740
19/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.44400	0.44100	0
19/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.16200	0.16300	0
19/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	1.04100	1.03500	0
19/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.03200	0.03300	2,740
19/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.06100	0.06200	0
19/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.28500	0.28900	0
19/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.95300	0.96100	0
19/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.03800	0.03900	0
19/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.42800	0.43400	0
19/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.01200	0.01200	0
19/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.02600	0.02700	0
19/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.07000	0.07200	0
19/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.74900	0.75700	0
19/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.05200	0.05300	0
19/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.31100	0.31600	0
19/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.01000	0.01000	8,220
19/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.71100	0.71800	0
19/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.02000	0.02100	0
19/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.82900	0.83700	0
19/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00900	0.00900	0
19/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00700	0.00800	0
19/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.01100	0.01100	0
19/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.02200	0.02300	0
19/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.01500	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.01700	0.01800	0
19/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.01600	0.01600	0
19/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.24020	11.23350	9,991
19/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.26800	1.26300	0
19/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.22700	1.22200	0
19/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.30900	1.30400	0
19/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.21200	2.20500	0
19/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.15300	1.14700	0
19/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.52200	1.51600	0
19/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.26000	2.25300	0
19/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.43500	1.43000	0
19/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.91400	0.91000	0
19/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.82600	0.82200	0
19/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.11600	1.11100	0
19/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.65900	0.65700	0
19/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.51100	0.51000	0
19/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.75000	0.74600	0
19/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.43800	0.43700	0
19/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.72600	0.72300	0
19/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.74500	1.73800	0
19/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.58000	0.57800	0
19/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.64000	0.64500	0
19/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.05500	0.05500	0
19/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.43600	0.44000	0
19/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.94800	0.95400	0
19/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.41000	0.41300	0
19/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.77100	0.77700	0
19/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.51900	0.52400	0
19/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.17600	0.17800	0
19/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.33600	0.33900	0
19/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.27400	0.27700	0
19/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.09500	0.09700	0
19/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.02000	0.02000	0
19/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.08200	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.16300	0.16400	0
19/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.02200	0.02200	0
19/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.11900	0.12100	0
19/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.13700	0.13900	0
19/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.12800	0.13000	0
19/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.36480	11.35880	14,099
19/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.25500	1.24900	0
19/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.22300	1.21700	0
19/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.28700	1.28100	0
19/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.27200	0.27200	0
19/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.30800	0.30800	0
19/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.29000	0.29000	0
19/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.48780	11.48360	250
19/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.24200	1.24000	0
19/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.27300	1.27100	0
19/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.21200	1.21000	0
19/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.50000	0.50200	0
19/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.46100	0.46300	0
19/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.48000	0.48200	0
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.98810	8.05340	0
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.28800	1.35300	0
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.23800	1.30300	0
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.33800	1.40300	0
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.98800	1.05300	14,286
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.58800	0.65400	6,757
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.00200	0.00500	11,429
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.00600	0.01300	11,765
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.00000	0.00100	11,111
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	1.01200	0.94800	0
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.51800	0.46000	0
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.76400	0.70200	0
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00000	0.00100	0
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00000	0.00000	0
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00000	0
19/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00000	0
19/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.24270	8.21830	11,036
19/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.59600	1.57300	0
19/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.54700	1.52400	0
19/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.64600	1.62200	0
19/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.78200	0.76200	0
19/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.96600	0.94000	0
19/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02300	0.02200	0
19/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.03900	0.04400	0
19/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00300	0.00400	0
19/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00400	0.00600	0
19/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00300	0.00500	0
19/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.25980	8.23630	22,069
19/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.08000	1.06000	0
19/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.03800	1.01800	0
19/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.12300	1.10200	0
19/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.95500	0.93600	0
19/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.34600	1.32300	0
19/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.69100	0.67500	0
19/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.91500	0.89600	0
19/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.30000	1.27800	0
19/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.59200	0.57800	0
19/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.06800	2.04500	0
19/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00800	0.00900	0
19/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.23200	0.24200	0
19/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.04000	0.04200	0
19/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.10500	0.11000	0
19/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.18100	0.18900	0
19/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.03600	0.03700	0
19/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.09500	0.10000	0
19/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.06300	0.06600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.07800	0.08200	0
19/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.07000	0.07400	0
19/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.27900	8.25550	6,149
19/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.85400	0.83700	0
19/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.88800	0.87100	0
19/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.82000	0.80400	0
19/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.24100	0.24900	0
19/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.20900	0.21600	0
19/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.22500	0.23200	0
19/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.22930	9.19960	0
19/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.17600	2.15300	0
19/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.13300	2.10900	0
19/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.22000	2.19600	0
19/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.24100	0.24600	0
19/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.25400	0.25900	0
19/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.24700	0.25300	0
19/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.95160	7.96010	25
19/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.71800	0.72700	0
19/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.67300	0.68200	0
19/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.76400	0.77300	0
19/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.39300	0.40200	0
19/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.15500	1.16400	0
19/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.42800	0.43700	0
19/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.10600	1.11400	0
19/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.58500	0.59400	0
19/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.54400	0.55200	0
19/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.05600	1.06500	0
19/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00400	0.00500	0
19/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.04200	0.04200	0
19/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.03300	0.03400	0
19/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00400	0.00400	0
19/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.07600	0.07700	0
19/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.09100	0.09200	0
19/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.01200	0.01300	0
19/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02100	0.02200	0
19/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.01600	0.01700	0
19/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.03350	8.04560	0
19/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.62600	0.63900	0
19/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.66100	0.67500	0
19/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.59100	0.60500	0
19/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.15800	0.15900	0
19/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.12800	0.12900	0
19/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.14300	0.14300	0
19/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.07870	0.08410	12,659
19/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.09310	0.10090	18,519
19/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.19070	0.17960	12,423
19/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.41190	0.43580	100,000
19/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.14020	0.12370	100,000
19/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.21670	0.20300	12,346
19/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.96450	9.00070	50
19/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.74000	0.76400	0
19/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.70100	0.72500	0
19/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.77900	0.80400	0
19/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.59300	0.61500	0
19/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.86200	0.88800	0
19/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.08900	1.12100	0
19/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.56100	0.58100	0
19/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.37600	0.39100	0
19/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.21600	0.22400	0
19/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.28400	0.29400	0
19/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.62800	0.65000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.99400	1.02600	0
19/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.23200	1.26600	0
19/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.42200	0.43800	0
19/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.32900	1.36300	0
19/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.47400	0.49100	0
19/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.35500	0.36900	0
19/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.53100	0.54900	0
19/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.20500	0.21200	0
19/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.26900	0.27800	0
19/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.50500	0.47700	0
19/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.69100	0.66100	0
19/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.16700	0.14800	0
19/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.34100	0.31800	0
19/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.21000	0.19000	0
19/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01500	0.01200	0
19/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.25800	0.23700	0
19/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.01800	0.01500	0
19/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.03000	0.02500	0
19/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.11400	0.09900	0
19/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.47000	0.44300	0
19/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.65200	0.62300	0
19/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.31200	0.29000	0
19/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.14700	0.13000	0
19/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.02500	0.02000	0
19/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.04800	0.03700	0
19/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.12900	0.11400	0
19/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.06500	0.05300	0
19/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.08700	0.07400	0
19/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.07600	0.06300	0
19/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.09610	9.13320	0
19/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.78000	0.79400	0
19/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.81000	0.82400	0
19/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.75100	0.76500	0
19/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.30500	0.28200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.26400	0.24100	0
19/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.28400	0.26100	0
19/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,243.99000	16,301.41000	0
19/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.26280	1.27230	0
19/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.16630	0.17540	0
19/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.12080	0.12910	0
19/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.21430	0.22360	0
19/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00150	0.00130	0
19/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00800	0.00680	0
19/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00350	0.00310	0
19/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.27930	1.28920	0
19/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11860	0.12550	0
19/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.09180	0.09750	0
19/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15140	0.15930	0
19/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02210	0.02010	0
19/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.06250	0.05830	0
19/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.03930	0.03630	0
20/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.24160	8.05330	301,969
20/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.91700	0.74100	0
20/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.21000	0.15500	0
20/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00600	0.00400	0
20/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.37500	0.28000	100
20/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.18800	0.13900	0
20/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.17800	0.13200	10,750
20/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.02400	0.01500	0
20/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.34800	1.16100	0
20/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.15300	0.96800	0
20/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.59400	1.40700	0
20/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	2.04200	1.85400	0
20/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.31500	0.23300	0
20/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.74300	1.55600	0
20/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.29900	1.11300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.66700	0.51800	0
20/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.28000	0.20700	0
20/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.33400	0.24700	0
20/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.59600	0.45800	0
20/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.20200	1.01600	0
20/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.39700	0.29700	11,340
20/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.19200	2.00400	0
20/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.47300	0.35800	0
20/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.74400	0.58700	0
20/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.87200	0.70000	0
20/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.96400	0.78300	0
20/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.49500	1.30800	6,425
20/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.44600	0.33600	0
20/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.25000	1.06400	0
20/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	1.01100	0.82700	5,560
20/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	2.09200	1.90400	0
20/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.78500	0.62300	11,280
20/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.79300	1.60500	0
20/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.84300	1.65500	0
20/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.99200	1.80400	0
20/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.42100	0.31600	0
20/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.29200	2.10400	0
20/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.82600	0.66100	0
20/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.54400	1.35800	0
20/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.44600	1.25900	200
20/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.50100	0.38100	0
20/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.63100	0.48800	0
20/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.39700	1.21000	560
20/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.94300	1.75500	0
20/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.89300	1.70500	0
20/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.24200	2.05400	0
20/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.56200	0.43100	1,000
20/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.70500	0.55200	0
20/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.64400	1.45600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.39200	2.20400	0
20/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.53100	0.40500	0
20/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	1.05800	0.87400	12,300
20/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.69300	1.50600	0
20/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.29700	0.21900	0
20/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.35300	0.26300	560
20/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.14200	1.95400	0
20/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	1.10500	0.92100	0
20/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.01300	0.01800	0
20/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
20/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.31100	0.41000	0
20/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.40500	0.51600	0
20/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00100	0.00300	560
20/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.13900	0.20200	0
20/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.01600	0.02100	0
20/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
20/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00200	0.00300	5,000
20/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.06300	0.09900	0
20/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.12000	0.17800	5,128
20/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
20/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00100	0.00200	0
20/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00100	0.00200	0
20/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00500	0.00700	0
20/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.08900	0.13500	0
20/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.15900	0.22800	0
20/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00400	0.00600	0
20/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00200	0.00500	16,340
20/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.03400	0.05800	0
20/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
20/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.22900	0.31300	10,750
20/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.00100	0
20/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00100	0.00200	0
20/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00100	0.00200	0
20/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00100	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.04300	0.07000	12,000
20/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.01900	0.02400	800
20/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00800	0.01100	0
20/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.20400	0.28300	0
20/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02200	0.03000	3,780
20/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00300	0.00500	0
20/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.03000	0.04700	1,000
20/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.05200	0.08400	0
20/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.18100	0.25500	0
20/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
20/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.25500	0.34400	0
20/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01000	0.01300	0
20/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.10400	0.15500	0
20/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.34200	0.44400	100
20/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.43800	0.55400	0
20/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.07500	0.11500	0
20/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00700	0.01000	0
20/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00100	0.00300	0
20/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.37300	0.48000	0
20/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00000	0.00100	0
20/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00200	0.00400	0
20/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.01100	0.01500	1,000
20/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00600	0.00800	0
20/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.73200	2.91200	0
20/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.66400	3.85100	0
20/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.69600	0.83600	0
20/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.73600	0.87900	0
20/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.28300	0.37700	400
20/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.61800	0.75200	0
20/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.02500	0.03800	0
20/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.34110	8.15050	41,789
20/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.35500	1.18200	0
20/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.31100	1.13900	0
20/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.40000	1.22500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.38700	1.21300	0
20/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.25500	1.08600	30,100
20/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.17000	1.00400	0
20/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.57000	1.39000	0
20/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.21200	1.04500	0
20/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.61600	1.43600	0
20/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.93400	0.79200	0
20/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.69000	0.58300	0
20/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.04700	0.89000	0
20/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.54000	0.45300	0
20/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.66300	1.48200	0
20/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.52200	0.43700	0
20/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.52300	1.34500	0
20/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.66600	0.56200	5,000
20/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.29900	1.12700	10,000
20/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.71100	1.52800	0
20/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	1.00800	0.85700	0
20/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.57800	0.48700	0
20/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.74500	0.62700	0
20/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.38300	0.32000	3
20/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	2.00200	1.81400	0
20/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.24700	2.05800	0
20/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.48600	0.40700	0
20/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.47000	0.39300	0
20/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.14900	1.96000	0
20/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.43200	1.25600	0
20/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.80400	0.67600	0
20/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.50400	0.42100	0
20/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.90400	1.71700	0
20/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.86600	0.73200	0
20/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.80700	1.62200	0
20/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.85600	1.66900	0
20/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.34300	1.17000	0
20/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.75900	1.57500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.77400	0.65100	0
20/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.64200	0.54200	0
20/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.71700	0.60400	0
20/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.59900	0.50500	0
20/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.08800	0.92500	0
20/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.12900	0.96400	0
20/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.47800	1.30100	0
20/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.83400	0.70300	0
20/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.62000	0.52300	0
20/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.96900	0.82400	5,000
20/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.95300	1.76600	0
20/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.19800	2.00900	0
20/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.90000	0.76100	0
20/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.55900	0.47000	0
20/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.46800	0.57000	0
20/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.15900	0.21100	0
20/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00700	0.00900	0
20/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01200	0.01600	0
20/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.12800	0.17400	2,420
20/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.37900	0.47300	0
20/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.19300	0.25300	0
20/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.03700	0.05100	0
20/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.08800	0.11400	0
20/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.09700	0.12500	0
20/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.40800	0.50500	0
20/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.27600	0.35400	0
20/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.35100	0.44200	0
20/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.23300	0.30100	0
20/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.01800	0.02500	0
20/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.05200	0.07000	0
20/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.01500	0.01900	2,420
20/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.01600	0.02200	0
20/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.17500	0.23200	0
20/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.01300	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.56300	0.67100	0
20/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.21300	0.27600	0
20/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.04100	0.05600	0
20/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00800	0.01000	0
20/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.62900	0.74300	0
20/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.59500	0.70700	0
20/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00600	0.00800	0
20/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01100	0.01400	0
20/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.84200	0.97000	0
20/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.25400	0.32700	0
20/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.43700	0.53700	0
20/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.11700	0.15700	0
20/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.02000	0.02800	0
20/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.05800	0.07700	0
20/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.32500	0.41200	0
20/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.03200	0.04500	0
20/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.53100	0.63700	0
20/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.02200	0.03200	10,000
20/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.49900	0.60300	0
20/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.10600	0.14000	0
20/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.29900	0.38300	0
20/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.14300	0.19200	0
20/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.02500	0.03600	0
20/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.07100	0.09500	0
20/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.02900	0.04000	0
20/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.07900	0.10400	0
20/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.06400	0.08600	0
20/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.04600	0.06300	1,000
20/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.04500	0.06100	0
20/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.05600	0.07500	0
20/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.05000	0.06800	0
20/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.43470	8.24190	22,169
20/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.31800	1.15200	0
20/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.27900	1.11500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.35700	1.18900	0
20/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.12200	0.14700	0
20/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.14400	0.17300	0
20/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.13300	0.16000	0
20/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.52600	8.33180	979
20/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.48700	1.32900	0
20/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.61700	0.54700	360
20/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	1.04100	0.92800	0
20/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.76500	0.67800	0
20/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.45000	1.29300	0
20/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.52500	1.36500	16,000
20/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.41300	1.25900	37,000
20/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.59300	0.52600	2,000
20/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.19100	1.31500	0
20/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.14900	0.18300	0
20/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.18700	0.22700	0
20/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.17400	0.21100	0
20/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.83900	0.94600	2,000
20/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.26700	1.39400	0
20/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.41500	0.49600	360
20/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.16100	0.19700	0
20/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.60700	8.41260	0
20/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.28000	1.15900	0
20/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.74900	0.67600	540
20/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.13100	1.02800	300
20/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.25100	1.13500	0
20/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.31000	1.18300	0
20/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.35300	0.42000	0
20/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.52400	0.61500	540
20/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.39400	0.47200	0
20/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.24200	1.36300	0
20/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.37300	0.44600	0
20/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.68820	8.49440	0
20/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.29100	1.18200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.26900	1.16300	0
20/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.31300	1.20200	0
20/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.88300	0.80200	180
20/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.22800	1.12600	0
20/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.64000	0.73200	180
20/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.52500	0.60800	0
20/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.29500	1.40800	0
20/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.58100	0.66900	0
20/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.55300	0.63800	0
20/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.40280	9.21250	0
20/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.02500	1.90300	0
20/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.00600	1.88500	0
20/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.04400	1.92100	0
20/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.20900	2.08300	200
20/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.09100	1.15900	0
20/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.80600	0.87100	0
20/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.15300	1.22300	0
20/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.12200	1.19100	0
20/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.50000	10.30970	0
20/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.74000	2.61200	0
20/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.72300	2.59600	0
20/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.75800	2.62900	0
20/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.40800	1.46900	0
20/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.47300	1.53600	0
20/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.44000	1.50200	0
20/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.24160	8.05330	426
20/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.25000	1.06439	0
20/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.20155	1.01622	0
20/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.29867	1.11281	0
20/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00707	0.00951	0
20/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00995	0.01292	0
20/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00840	0.01109	0
20/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.34110	8.15050	12

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.93356	0.79201	0
20/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.89950	0.76132	0
20/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.96864	0.82376	0
20/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.12754	0.17326	0
20/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.15840	0.21082	0
20/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.14246	0.19151	0
20/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.92250	12.74020	18,075
20/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.31100	1.14200	0
20/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.26600	1.09900	0
20/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.35600	1.18500	0
20/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.43200	2.25100	0
20/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.23400	2.05400	0
20/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.85100	0.71600	0
20/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.64600	1.46700	0
20/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	1.09200	0.93400	0
20/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.22200	1.05600	0
20/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.05000	0.06600	0
20/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.07000	0.09400	0
20/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.02400	0.02700	0
20/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.12900	0.17600	0
20/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.01200	0.01400	0
20/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01000	0.01100	0
20/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.03400	0.04500	0
20/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.04400	0.05900	0
20/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.03900	0.05200	0
20/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	13.06740	12.88270	7,292
20/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.73700	1.56900	0
20/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.69400	1.52600	0
20/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.78100	1.61200	0
20/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.65000	1.48300	0
20/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.36900	1.22600	0
20/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.14100	1.96700	0
20/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.44300	1.29500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	1.10200	0.97700	0
20/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.82500	1.65500	0
20/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.23300	2.05800	0
20/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.52200	1.36700	0
20/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	2.05000	1.87600	0
20/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.08300	0.09300	0
20/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.15500	0.18400	0
20/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.06600	0.07500	0
20/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.10800	0.12200	0
20/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.33500	0.39400	0
20/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.17600	0.21200	0
20/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.07400	0.08400	0
20/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.20200	0.24300	0
20/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.13300	0.15000	0
20/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.11400	0.12900	0
20/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.12700	0.14300	0
20/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.12000	0.13600	0
20/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.20350	13.01560	2,842
20/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.64100	1.50200	0
20/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.67800	1.53500	0
20/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.60400	1.47000	0
20/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.30100	0.35400	0
20/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.27500	0.31900	0
20/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.28800	0.33600	0
20/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10720	0.10500	5,530
20/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02722	0.02502	0
20/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03720	0.03500	0
20/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01732	0.01517	0
20/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00012	0.00017	0
20/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
20/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
20/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10870	0.10640	6
20/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01930	0.01721	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01161	0.01003	0
20/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02877	0.02650	0
20/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00007	0.00010	0
20/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00291	0.00363	0
20/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00060	0.00081	0
20/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	11.28710	11.10930	28,969
20/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.49900	1.32500	0
20/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.45000	1.27600	0
20/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.54800	1.37400	0
20/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.30400	1.13100	0
20/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.74500	1.57000	0
20/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.99300	1.81600	0
20/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.89400	1.71800	0
20/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.22500	0.18800	0
20/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.35300	1.17900	0
20/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.26400	0.22000	0
20/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.79500	1.61900	0
20/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.50900	0.42000	8,220
20/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	1.06800	0.91100	0
20/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.25000	0.20800	0
20/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.98000	0.82900	0
20/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	1.25500	1.08500	0
20/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.69600	1.52100	0
20/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.40800	0.33700	0
20/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	1.15900	0.99700	0
20/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	1.20700	1.04100	0
20/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	1.02300	0.87000	2,740
20/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.53700	0.44400	0
20/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.19300	0.16200	0
20/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.20000	0.28500	0
20/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.80600	0.95300	0
20/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.02000	0.03200	2,740
20/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.03600	0.06100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.02200	0.03800	0
20/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.32100	0.42800	0
20/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00900	0.01200	0
20/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.01800	0.02600	0
20/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.04300	0.07000	0
20/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.61300	0.74900	0
20/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.03100	0.05200	0
20/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.22200	0.31100	0
20/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00800	0.01000	8,220
20/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.57700	0.71100	0
20/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.01600	0.02000	0
20/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.68800	0.82900	0
20/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00700	0.00900	0
20/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00600	0.00700	0
20/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00800	0.01100	0
20/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.01700	0.02200	0
20/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.01100	0.01500	0
20/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.01300	0.01700	0
20/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.01200	0.01600	0
20/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.42050	11.24020	9,991
20/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.42300	1.26800	0
20/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.38100	1.22700	0
20/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.46600	1.30900	0
20/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.39000	2.21200	0
20/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.29700	1.15300	0
20/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.68600	1.52200	0
20/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.43900	2.26000	0
20/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.59700	1.43500	0
20/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	1.03900	0.91400	0
20/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.93900	0.82600	0
20/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.25800	1.11600	0
20/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.74600	0.65900	0
20/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.57900	0.51100	0
20/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.84800	0.75000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.49500	0.43800	0
20/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.82100	0.72600	0
20/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.91400	1.74500	0
20/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.65700	0.58000	0
20/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.53700	0.64000	0
20/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.04400	0.05500	0
20/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.35100	0.43600	0
20/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.82500	0.94800	0
20/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.32800	0.41000	0
20/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.65900	0.77100	0
20/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.42600	0.51900	0
20/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.13800	0.17600	0
20/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.26900	0.33600	0
20/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.21900	0.27400	0
20/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.07700	0.09500	0
20/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01900	0.02000	0
20/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.06600	0.08200	0
20/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.12700	0.16300	0
20/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.02000	0.02200	0
20/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09600	0.11900	0
20/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.11100	0.13700	0
20/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10300	0.12800	0
20/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.54780	11.36480	14,099
20/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.38500	1.25500	0
20/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.35100	1.22300	0
20/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.42300	1.28700	0
20/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.22500	0.27200	0
20/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.25300	0.30800	0
20/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.23700	0.29000	0
20/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.67210	11.48780	250
20/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.36900	1.24200	0
20/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.40200	1.27300	0
20/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.33700	1.21200	0
20/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.44000	0.50000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.40500	0.46100	0
20/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.42200	0.48000	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	8.17840	7.98810	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.47800	1.28800	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.42800	1.23800	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.52800	1.33800	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	1.17800	0.98800	14,286
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.77800	0.58800	6,757
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.00300	0.00200	11,429
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.01500	0.00600	11,765
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.00100	0.00000	11,111
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	0.82300	1.01200	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.33700	0.51800	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.57500	0.76400	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00000	0.00000	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00000	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00000	0.00000	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00000	0
20/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00000	0
20/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.35250	8.24270	12,591
20/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.70600	1.59600	0
20/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.65500	1.54700	0
20/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.06900	0.96600	0
20/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.75500	1.64600	0
20/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.88000	0.78200	0
20/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.02800	0.03900	0
20/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00300	0.00300	0
20/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.01700	0.02300	0
20/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00300	0.00400	0
20/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00400	0.00300	0
20/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.36990	8.25980	22,069
20/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.17700	1.08000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.13300	1.03800	0
20/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.22100	1.12300	0
20/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.04800	0.95500	0
20/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.44800	1.34600	0
20/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.77200	0.69100	0
20/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	1.00700	0.91500	0
20/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.40200	1.30000	0
20/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.66700	0.59200	0
20/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.17700	2.06800	0
20/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00700	0.00800	0
20/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.19700	0.23200	0
20/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.03200	0.04000	0
20/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.08700	0.10500	0
20/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.15200	0.18100	0
20/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.02800	0.03600	0
20/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.07800	0.09500	0
20/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.05100	0.06300	0
20/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.06300	0.07800	0
20/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.05700	0.07000	0
20/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.38940	8.27900	6,149
20/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.93500	0.85400	0
20/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.90000	0.82000	0
20/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.97100	0.88800	0
20/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.18200	0.20900	0
20/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.21100	0.24100	0
20/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.19600	0.22500	0
20/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.29820	9.22930	0
20/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.24000	2.17600	0
20/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.19600	2.13300	0
20/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.28300	2.22000	0
20/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.23500	0.24100	0
20/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.24800	0.25400	0
20/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.24200	0.24700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	8.06490	7.95160	25
20/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.82700	0.71800	0
20/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.78000	0.67300	0
20/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.87500	0.76400	0
20/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.48200	0.39300	0
20/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.26800	1.15500	0
20/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.52100	0.42800	0
20/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.21900	1.10600	0
20/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.68900	0.58500	0
20/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.64500	0.54400	0
20/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.16900	1.05600	0
20/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00400	0.00400	0
20/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.03000	0.04200	0
20/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.02400	0.03300	0
20/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00400	0.00400	0
20/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.05600	0.07600	0
20/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00300	0.00300	0
20/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.06700	0.09100	0
20/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.01000	0.01200	0
20/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.01500	0.02100	0
20/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.01200	0.01600	0
20/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.14820	8.03350	0
20/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.71700	0.62600	0
20/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.75400	0.66100	0
20/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.68000	0.59100	0
20/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.13200	0.15800	0
20/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.10600	0.12800	0
20/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.11900	0.14300	0
20/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.09440	0.07870	12,659
20/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.11850	0.09310	18,519
20/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.14630	0.19070	12,423

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.48470	0.41190	100,000
20/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.09370	0.14020	100,000
20/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.16870	0.21670	12,346
20/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.19180	8.96450	50
20/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.92700	0.74000	0
20/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.88400	0.70100	0
20/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.97400	0.77900	0
20/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.76100	0.59300	0
20/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	1.06800	0.86200	0
20/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.30700	1.08900	0
20/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.72200	0.56100	0
20/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.49100	0.37600	0
20/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.28200	0.21600	0
20/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.37100	0.28400	0
20/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.80100	0.62800	0
20/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.21100	0.99400	0
20/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.45300	1.23200	0
20/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.54800	0.42200	0
20/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.55100	1.32900	0
20/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.61300	0.47400	0
20/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.46400	0.35500	0
20/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.68500	0.53100	0
20/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.26700	0.20500	0
20/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.35000	0.26900	0
20/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.35800	0.50500	0
20/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.52500	0.69100	0
20/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.09300	0.16700	0
20/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.22200	0.34100	0
20/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.12100	0.21000	0
20/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00900	0.01500	0
20/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.15600	0.25800	0
20/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.01100	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.01900	0.03000	0
20/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.05900	0.11400	0
20/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.32900	0.47000	0
20/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.49000	0.65200	0
20/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.19900	0.31200	0
20/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.08000	0.14700	0
20/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.01500	0.02500	0
20/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.02600	0.04800	0
20/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.06900	0.12900	0
20/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.03200	0.06500	0
20/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.04200	0.08700	0
20/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.03500	0.07600	0
20/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.32720	9.09610	0
20/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.93800	0.78000	0
20/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.97100	0.81000	0
20/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.90600	0.75100	0
20/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.22900	0.30500	0
20/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.19400	0.26400	0
20/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.21100	0.28400	0
20/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,554.59000	16,243.99000	0
20/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.29120	1.26280	0
20/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.19340	0.16630	0
20/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.14640	0.12080	0
20/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.24200	0.21430	0
20/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00080	0.00150	0
20/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00520	0.00800	0
20/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00220	0.00350	0
20/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.30780	1.27930	0
20/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.13930	0.11860	0
20/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.10890	0.09180	0
20/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.17520	0.15140	0
20/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.01740	0.02210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05110	0.06250	0
20/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.03150	0.03930	0
21/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.14820	8.24160	306,241
21/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.82900	0.91700	0
21/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.78700	0.87200	0
21/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.87500	0.96400	0
21/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.40300	1.49500	6,425
21/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.39600	0.44600	0
21/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.92100	1.01100	5,560
21/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.99900	2.09200	0
21/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.15900	1.25000	0
21/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.70600	0.78500	11,280
21/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.70000	1.79300	0
21/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.75000	1.84300	0
21/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.89900	1.99200	0
21/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.37300	0.42100	0
21/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.19900	2.29200	0
21/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.74600	0.82600	0
21/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.45200	1.54400	0
21/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.35400	1.44600	200
21/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.44500	0.50100	0
21/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.56200	0.63100	0
21/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.30500	1.39700	560
21/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.84900	1.94300	0
21/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.80000	1.89300	0
21/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.14900	2.24200	0
21/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.50000	0.56200	1,000
21/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.63100	0.70500	0
21/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.55100	1.64400	0
21/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.29900	2.39200	0
21/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.47200	0.53100	0
21/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.96800	1.05800	12,300
21/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.60000	1.69300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.26300	0.29700	0
21/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.31300	0.35300	560
21/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.04900	2.14200	0
21/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	1.01500	1.10500	0
21/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.25600	1.34800	0
21/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.06300	1.15300	0
21/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.50100	1.59400	0
21/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.94900	2.04200	0
21/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.27900	0.31500	400
21/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.18800	0.21000	0
21/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.65000	1.74300	0
21/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.20700	1.29900	0
21/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.59600	0.66700	0
21/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.24800	0.28000	0
21/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.29600	0.33400	0
21/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.53000	0.59600	0
21/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.11100	1.20200	0
21/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.35200	0.39700	11,340
21/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.09900	2.19200	0
21/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.42000	0.47300	0
21/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.66800	0.74400	0
21/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.33200	0.37500	100
21/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.16000	0.17800	10,750
21/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.02100	0.02400	0
21/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.16800	0.18800	0
21/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00500	0.00600	0
21/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.69000	0.61800	0
21/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.77000	0.69600	0
21/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.81200	0.73600	0
21/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.82300	2.73200	0
21/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.75700	3.66400	0
21/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.33400	0.28300	400
21/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.07000	0.05200	0
21/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.22200	0.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
21/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.30400	0.25500	0
21/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01300	0.01000	0
21/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.13200	0.10400	0
21/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.39800	0.34200	100
21/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.50000	0.43800	0
21/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.09800	0.07500	0
21/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00900	0.00700	0
21/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00200	0.00100	0
21/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.43100	0.37300	0
21/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
21/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00300	0.00200	0
21/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.01500	0.01100	1,000
21/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00800	0.00600	0
21/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.01700	0.01300	0
21/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
21/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.36500	0.31100	0
21/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.46500	0.40500	0
21/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00200	0.00100	560
21/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.17400	0.13900	0
21/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02000	0.01600	0
21/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
21/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00300	0.00200	5,000
21/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.08300	0.06300	0
21/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.15200	0.12000	5,128
21/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
21/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00200	0.00100	0
21/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00100	0.00100	0
21/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00700	0.00500	0
21/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.11400	0.08900	0
21/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.19700	0.15900	0
21/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00600	0.00400	0
21/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00400	0.00200	16,340
21/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.04800	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
21/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.27500	0.22900	10,750
21/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00000	0
21/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00200	0.00100	0
21/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00200	0.00100	0
21/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.02300	0.01900	800
21/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00000	5,000
21/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.05800	0.04300	12,000
21/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01100	0.00800	0
21/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.24800	0.20400	0
21/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02700	0.02200	3,780
21/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00500	0.00300	0
21/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.03900	0.03000	1,000
21/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.03100	0.02500	0
21/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.24760	8.34110	41,739
21/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.27100	1.35500	0
21/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.22800	1.31100	0
21/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.31500	1.40000	0
21/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.30300	1.38700	0
21/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.17400	1.25500	30,100
21/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.09100	1.17000	0
21/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.48200	1.57000	0
21/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.13200	1.21200	0
21/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.52800	1.61600	0
21/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.86700	0.93400	0
21/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.64200	0.69000	0
21/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.97200	1.04700	0
21/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.50300	0.54000	0
21/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.57400	1.66300	0
21/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.48500	0.52200	0
21/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.43600	1.52300	0
21/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.62000	0.66600	5,000
21/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.21600	1.29900	10,000
21/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.62100	1.71100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.93400	1.00800	0
21/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.53900	0.57800	0
21/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.69000	0.74500	0
21/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.25900	1.34300	0
21/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.66800	1.75900	0
21/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.71700	0.77400	0
21/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.59800	0.64200	0
21/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.66600	0.71700	0
21/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.80400	0.86600	0
21/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.71600	1.80700	0
21/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.76400	1.85600	0
21/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.91000	2.00200	0
21/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.15500	2.24700	0
21/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.45200	0.48600	0
21/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.43700	0.47000	0
21/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.35700	0.38300	3
21/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.55800	0.59900	0
21/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.01100	1.08800	0
21/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.05100	1.12900	0
21/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.39100	1.47800	0
21/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.77400	0.83400	0
21/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.57800	0.62000	0
21/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.90000	0.96900	5,000
21/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.86100	1.95300	0
21/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.10500	2.19800	0
21/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.83500	0.90000	0
21/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.52100	0.55900	0
21/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.05600	2.14900	0
21/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.34700	1.43200	0
21/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.74500	0.80400	0
21/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.46900	0.50400	0
21/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.81300	1.90400	0
21/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.01500	0.01300	0
21/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.62100	0.56300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.24700	0.21300	0
21/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.04900	0.04100	0
21/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00800	0.00800	0
21/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.52300	0.46800	0
21/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.18700	0.15900	0
21/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00700	0.00700	0
21/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01300	0.01200	0
21/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.15200	0.12800	2,420
21/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.43000	0.37900	0
21/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.22600	0.19300	0
21/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.04300	0.03700	0
21/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.10300	0.08800	0
21/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.11300	0.09700	0
21/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.46000	0.40800	0
21/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.90900	0.84200	0
21/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.68900	0.62900	0
21/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.65400	0.59500	0
21/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00700	0.00600	0
21/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01200	0.01100	0
21/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.01600	0.01500	2,420
21/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.01800	0.01600	0
21/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.20600	0.17500	0
21/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.31800	0.27600	0
21/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.40000	0.35100	0
21/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.26900	0.23300	0
21/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.02000	0.01800	0
21/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.06100	0.05200	0
21/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.29200	0.25400	0
21/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.49100	0.43700	0
21/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.13600	0.11700	0
21/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.02300	0.02000	0
21/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.06800	0.05800	0
21/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.37200	0.32500	0
21/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.03800	0.03200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.58700	0.53100	0
21/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.02600	0.02200	10,000
21/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.55500	0.49900	0
21/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.12400	0.10600	0
21/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.34400	0.29900	0
21/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.16900	0.14300	0
21/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.03000	0.02500	0
21/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.08400	0.07100	0
21/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.03400	0.02900	0
21/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.09300	0.07900	0
21/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.07600	0.06400	0
21/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.05500	0.04600	1,000
21/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.05300	0.04500	0
21/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.06600	0.05600	0
21/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.05900	0.05000	0
21/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.34130	8.43470	22,046
21/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.24000	1.31800	0
21/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.20200	1.27900	0
21/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.27800	1.35700	0
21/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.13700	0.12200	0
21/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.16100	0.14400	0
21/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.14900	0.13300	0
21/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.43330	8.52600	979
21/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.41700	1.48700	0
21/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.38100	1.45000	0
21/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.57000	0.59300	4,000
21/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.45300	1.52500	16,000
21/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.34500	1.41300	37,000
21/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.59300	0.61700	360
21/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.99700	1.04100	0
21/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.73300	0.76500	0
21/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.90000	0.83900	4,000
21/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.33700	1.26700	0
21/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.46400	0.41500	360

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.26000	1.19100	0
21/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.17000	0.14900	0
21/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.21200	0.18700	0
21/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.19800	0.17400	0
21/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.18400	0.16100	0
21/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.51500	8.60700	0
21/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.23300	1.28000	0
21/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.20900	1.25100	0
21/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.25800	1.31000	0
21/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.09700	1.13100	300
21/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.72800	0.74900	540
21/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.31300	1.24200	0
21/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.39300	0.35300	0
21/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.58200	0.52400	540
21/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.44400	0.39400	0
21/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.41800	0.37300	0
21/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.59600	8.68820	0
21/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.25600	1.29100	0
21/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.86100	0.88300	180
21/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.19800	1.22800	0
21/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.23600	1.26900	0
21/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.27700	1.31300	0
21/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.58100	0.52500	0
21/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.36500	1.29500	0
21/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.64000	0.58100	0
21/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.70200	0.64000	180
21/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.61000	0.55300	0
21/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.31080	9.40280	0
21/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.99900	2.02500	0
21/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.98100	2.00600	0
21/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.18100	2.20900	200
21/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.01800	2.04400	0
21/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.15700	1.09100	0
21/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.87000	0.80600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.22000	1.15300	0
21/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.18800	1.12200	0
21/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.40800	10.50000	0
21/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.71600	2.74000	0
21/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.73400	2.75800	0
21/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.69900	2.72300	0
21/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54100	1.47300	0
21/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47600	1.40800	0
21/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50800	1.44000	0
21/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.14820	8.24160	426
21/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.15875	1.25000	0
21/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.11057	1.20155	0
21/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.20717	1.29867	0
21/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00897	0.00707	0
21/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.01237	0.00995	0
21/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01055	0.00840	0
21/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.24760	8.34110	12
21/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.86679	0.93356	0
21/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.83472	0.89950	0
21/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.89992	0.96864	0
21/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.15232	0.12754	0
21/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.18712	0.15840	0
21/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.16919	0.14246	0
21/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.98310	12.92250	18,082
21/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.36500	1.31100	0
21/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.31700	1.26600	0
21/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.41300	1.35600	0
21/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.89700	0.85100	0
21/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.70400	1.64600	0
21/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	1.14000	1.09200	0
21/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.27200	1.22200	0
21/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.49200	2.43200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.29400	2.23400	0
21/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.01100	0.01200	0
21/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00900	0.01000	0
21/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.03900	0.05000	0
21/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.05700	0.07000	0
21/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.02100	0.02400	0
21/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.11400	0.12900	0
21/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.03000	0.03400	0
21/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.03400	0.04400	0
21/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.03200	0.03900	0
21/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	13.12960	13.06740	7,282
21/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.79000	1.73700	0
21/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.74600	1.69400	0
21/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.83400	1.78100	0
21/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.70200	1.65000	0
21/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.41000	1.36900	0
21/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.19700	2.14100	0
21/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.48900	1.44300	0
21/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	1.13900	1.10200	0
21/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.87900	1.82500	0
21/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.28900	2.23300	0
21/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	2.10500	2.05000	0
21/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.57300	1.52200	0
21/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.14300	0.15500	0
21/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.07500	0.08300	0
21/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.05900	0.06600	0
21/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.09900	0.10800	0
21/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.30900	0.33500	0
21/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.15900	0.17600	0
21/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.06700	0.07400	0
21/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.18000	0.20200	0
21/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.12200	0.13300	0
21/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.10400	0.11400	0
21/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.11600	0.12700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.11000	0.12000	0
21/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.26660	13.20350	2,852
21/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.68100	1.64100	0
21/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.64400	1.60400	0
21/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.71800	1.67800	0
21/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.25100	0.27500	0
21/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.27700	0.30100	0
21/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.26400	0.28800	0
21/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10710	0.10720	5,530
21/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02712	0.02722	0
21/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01722	0.01732	0
21/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03710	0.03720	0
21/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
21/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00012	0.00012	0
21/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
21/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10860	0.10870	6
21/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01923	0.01930	0
21/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02867	0.02877	0
21/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01159	0.01161	0
21/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00299	0.00291	0
21/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00007	0.00007	0
21/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00063	0.00060	0
21/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	11.30660	11.28710	29,228
21/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.51800	1.49900	0
21/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.46900	1.45000	0
21/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.56700	1.54800	0
21/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.32600	1.30400	0
21/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.76500	1.74500	0
21/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	2.01300	1.99300	0
21/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.91300	1.89400	0
21/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.25200	0.22500	0
21/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.37300	1.35300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.29200	0.26400	0
21/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.81400	1.79500	0
21/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.54100	0.50900	8,220
21/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	1.09400	1.06800	0
21/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.27800	0.25000	0
21/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	1.00500	0.98000	0
21/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	1.27900	1.25500	0
21/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.71500	1.69600	0
21/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.44100	0.40800	0
21/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	1.18500	1.15900	0
21/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	1.04800	1.02300	2,740
21/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.56900	0.53700	0
21/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.21700	0.19300	0
21/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	1.23200	1.20700	0
21/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.02500	0.02000	2,740
21/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.04100	0.03600	0
21/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.21200	0.20000	0
21/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.81000	0.80600	0
21/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.02800	0.02200	0
21/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.33400	0.32100	0
21/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00800	0.00900	0
21/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.02200	0.01800	0
21/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.04800	0.04300	0
21/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.62100	0.61300	0
21/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.03700	0.03100	0
21/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.23400	0.22200	0
21/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00700	0.00800	8,220
21/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.58500	0.57700	0
21/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.01600	0.01600	0
21/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.69500	0.68800	0
21/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00600	0.00700	0
21/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00600	0.00600	0
21/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00800	0.00800	0
21/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.01900	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.01000	0.01100	0
21/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.01200	0.01300	0
21/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.01100	0.01200	0
21/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.44210	11.42050	9,991
21/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.45400	1.42300	0
21/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.41200	1.38100	0
21/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.49600	1.46600	0
21/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.41400	2.39000	0
21/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.32900	1.29700	0
21/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.71400	1.68600	0
21/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.46300	2.43900	0
21/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.62500	1.59700	0
21/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	1.07300	1.03900	0
21/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.97400	0.93900	0
21/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.28900	1.25800	0
21/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.78000	0.74600	0
21/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.61100	0.57900	0
21/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.88200	0.84800	0
21/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.52600	0.49500	0
21/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.85600	0.82100	0
21/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.69000	0.65700	0
21/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.94000	1.91400	0
21/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.04800	0.04400	0
21/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.54800	0.53700	0
21/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.36400	0.35100	0
21/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.83400	0.82500	0
21/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.34000	0.32800	0
21/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.66900	0.65900	0
21/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.43800	0.42600	0
21/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.14700	0.13800	0
21/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.28200	0.26900	0
21/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.23100	0.21900	0
21/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.08300	0.07700	0
21/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.02100	0.01900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.07200	0.06600	0
21/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.13700	0.12700	0
21/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.02200	0.02000	0
21/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.10400	0.09600	0
21/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.12000	0.11100	0
21/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.11200	0.10300	0
21/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.57100	11.54780	14,110
21/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.42000	1.38500	0
21/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.38600	1.35100	0
21/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.45800	1.42300	0
21/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.23700	0.22500	0
21/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.26500	0.25300	0
21/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.24900	0.23700	0
21/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.69770	11.67210	250
21/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.42400	1.36900	0
21/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.39200	1.33700	0
21/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.45700	1.40200	0
21/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.43500	0.40500	0
21/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.47000	0.44000	0
21/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.45200	0.42200	0
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	8.08390	8.17840	0
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.38400	1.47800	0
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.33400	1.42800	0
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.43400	1.52800	0
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	1.08400	1.17800	14,286
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.68400	0.77800	6,757
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.00100	0.00300	11,429
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.00500	0.01500	11,765
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.00000	0.00100	11,111
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	0.91600	0.82300	0
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.42100	0.33700	0
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.66700	0.57500	0
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00000	0.00000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00000	0
21/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00000	0
21/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.36180	8.35250	12,400
21/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.71500	1.70600	0
21/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.66500	1.65500	0
21/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.76400	1.75500	0
21/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.88800	0.88000	0
21/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.07700	1.06900	0
21/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.01500	0.01700	0
21/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.02600	0.02800	0
21/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00200	0.00300	0
21/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00300	0.00300	0
21/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00300	0.00400	0
21/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.37920	8.36990	22,685
21/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.18500	1.17700	0
21/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.14200	1.13300	0
21/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.23000	1.22100	0
21/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.05600	1.04800	0
21/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.45700	1.44800	0
21/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.78000	0.77200	0
21/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	1.01500	1.00700	0
21/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.41100	1.40200	0
21/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.18700	2.17700	0
21/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.67300	0.66700	0
21/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.19400	0.19700	0
21/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00800	0.00700	0
21/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.03200	0.03200	0
21/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.08600	0.08700	0
21/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.15100	0.15200	0
21/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.02800	0.02800	0
21/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.07700	0.07800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.05100	0.05100	0
21/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.06300	0.06300	0
21/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.05600	0.05700	0
21/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.39770	8.38940	6,159
21/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.94100	0.93500	0
21/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.97700	0.97100	0
21/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.90600	0.90000	0
21/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.20800	0.21100	0
21/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.17900	0.18200	0
21/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.19300	0.19600	0
21/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.30350	9.29820	0
21/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.24500	2.24000	0
21/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.20100	2.19600	0
21/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.28900	2.28300	0
21/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.23600	0.23500	0
21/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.24800	0.24800	0
21/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.24200	0.24200	0
21/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	8.06890	8.06490	25
21/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.83100	0.82700	0
21/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.78500	0.78000	0
21/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.88000	0.87500	0
21/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.48900	0.48200	0
21/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.27300	1.26800	0
21/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.52700	0.52100	0
21/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.22300	1.21900	0
21/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.69500	0.68900	0
21/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.17400	1.16900	0
21/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.65100	0.64500	0
21/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.03200	0.03000	0
21/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00500	0.00400	0
21/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.02600	0.02400	0
21/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00400	0.00400	0
21/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.05800	0.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00400	0.00300	0
21/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.07000	0.06700	0
21/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.01100	0.01000	0
21/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.01600	0.01500	0
21/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.01200	0.01200	0
21/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.15300	8.14820	0
21/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.72600	0.71700	0
21/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.68900	0.68000	0
21/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.76300	0.75400	0
21/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.11000	0.10600	0
21/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.13600	0.13200	0
21/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.12300	0.11900	0
21/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.08530	0.09440	12,659
21/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.10530	0.11850	18,519
21/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.16750	0.14630	12,423
21/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.45170	0.48470	100,000
21/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.11750	0.09370	100,000
21/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.19050	0.16870	12,346
21/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.23860	9.19180	50
21/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.97500	0.92700	0
21/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.92900	0.88400	0
21/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	1.02200	0.97400	0
21/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.80500	0.76100	0
21/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	1.11500	1.06800	0
21/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.35400	1.30700	0
21/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.76600	0.72200	0
21/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.52700	0.49100	0
21/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.30800	0.28200	0
21/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.40200	0.37100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.84600	0.80100	0
21/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.25800	1.21100	0
21/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.50000	1.45300	0
21/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.58600	0.54800	0
21/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.59800	1.55100	0
21/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.65400	0.61300	0
21/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.49900	0.46400	0
21/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.72700	0.68500	0
21/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.38100	0.35000	0
21/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.29200	0.26700	0
21/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.50300	0.52500	0
21/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.34200	0.35800	0
21/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.08800	0.09300	0
21/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.21000	0.22200	0
21/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.11500	0.12100	0
21/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00900	0.00900	0
21/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.14700	0.15600	0
21/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.01100	0.01100	0
21/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.01900	0.01900	0
21/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.05700	0.05900	0
21/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.31300	0.32900	0
21/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.46900	0.49000	0
21/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.18800	0.19900	0
21/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.07700	0.08000	0
21/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.01500	0.01500	0
21/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.02600	0.02600	0
21/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.06600	0.06900	0
21/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.03300	0.03200	0
21/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.04000	0.04200	0
21/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.03600	0.03500	0
21/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.37500	9.32720	0
21/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.97500	0.93800	0
21/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.94200	0.90600	0
21/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	1.00900	0.97100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.18400	0.19400	0
21/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.21700	0.22900	0
21/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.20000	0.21100	0
21/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,498.53000	16,554.59000	0
21/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.27660	1.29120	0
21/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.17920	0.19340	0
21/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.22750	0.24200	0
21/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.13320	0.14640	0
21/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00660	0.00520	0
21/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00090	0.00080	0
21/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00260	0.00220	0
21/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.29320	1.30780	0
21/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.12900	0.13930	0
21/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.16320	0.17520	0
21/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.10060	0.10890	0
21/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05740	0.05110	0
21/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02000	0.01740	0
21/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.03580	0.03150	0
24/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.98980	8.14820	302,540
24/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.39700	0.50000	1,000
24/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.50900	0.63100	0
24/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.39300	1.55100	0
24/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.14000	2.29900	0
24/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.37300	0.47200	0
24/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.81300	0.96800	12,300
24/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.44200	1.60000	0
24/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.20200	0.26300	0
24/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.24200	0.31300	560
24/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.89000	2.04900	0
24/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.86000	1.01500	0
24/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.09900	1.25600	0
24/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.90700	1.06300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.34400	1.50100	0
24/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.79100	1.94900	0
24/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.21500	0.27900	400
24/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.49200	1.65000	0
24/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.05000	1.20700	0
24/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.47800	0.59600	0
24/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.19100	0.24800	0
24/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.22800	0.29600	0
24/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.42300	0.53000	0
24/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.95400	1.11100	0
24/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.27400	0.35200	11,340
24/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.94000	2.09900	0
24/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.33000	0.42000	0
24/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.54100	0.66800	0
24/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.25800	0.33200	100
24/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.12900	0.16800	0
24/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.12200	0.16000	10,750
24/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01300	0.02100	0
24/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00300	0.00500	0
24/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.14400	0.18800	0
24/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.68800	0.82900	0
24/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.64900	0.78700	0
24/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.72800	0.87500	0
24/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.24500	1.40300	6,425
24/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.31000	0.39600	0
24/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.77000	0.92100	5,560
24/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.84100	1.99900	0
24/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.00200	1.15900	0
24/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.57600	0.70600	11,280
24/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.54200	1.70000	0
24/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.59100	1.75000	0
24/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.74100	1.89900	0
24/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.29100	0.37300	0
24/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.04000	2.19900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.61100	0.74600	0
24/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.29400	1.45200	0
24/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.19600	1.35400	200
24/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.35100	0.44500	0
24/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.45000	0.56200	0
24/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.14700	1.30500	560
24/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.69100	1.84900	0
24/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.64100	1.80000	0
24/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.99000	2.14900	0
24/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
24/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.80400	0.69000	0
24/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.97300	2.82300	0
24/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.91300	3.75700	0
24/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.88900	0.77000	0
24/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.93200	0.81200	0
24/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.41800	0.33400	400
24/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.10100	0.07000	0
24/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.29000	0.22200	0
24/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
24/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.38400	0.30400	0
24/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01400	0.01300	0
24/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.18300	0.13200	0
24/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.48800	0.39800	100
24/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.60100	0.50000	0
24/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.13800	0.09800	0
24/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01000	0.00900	0
24/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00200	0.00200	0
24/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.52500	0.43100	0
24/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
24/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00400	0.00300	0
24/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.01700	0.01500	1,000
24/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00900	0.00800	0
24/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.02000	0.01700	0
24/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.45200	0.36500	0
24/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.56200	0.46500	0
24/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00200	0.00200	560
24/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.23300	0.17400	0
24/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02300	0.02000	0
24/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
24/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00300	0.00300	5,000
24/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.11900	0.08300	0
24/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.20700	0.15200	5,128
24/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00100	0.00200	0
24/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00100	0.00100	0
24/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00700	0.00700	0
24/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.16000	0.11400	0
24/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.26100	0.19700	0
24/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00600	0.00600	0
24/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00400	0.00400	16,340
24/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.07100	0.04800	0
24/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
24/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.35100	0.27500	10,750
24/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
24/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00100	0.00200	0
24/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00200	0.00200	0
24/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.03000	0.02300	800
24/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00100	5,000
24/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.08600	0.05800	12,000
24/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01200	0.01100	0
24/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.32000	0.24800	0
24/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.03800	0.02700	3,780
24/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00500	0.00500	0
24/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.05900	0.03900	1,000
24/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.04800	0.03100	0
24/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.08690	8.24760	40,972
24/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.12500	1.27100	0
24/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.08400	1.22800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.16800	1.31500	0
24/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.15600	1.30300	0
24/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.03200	1.17400	30,100
24/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.95300	1.09100	0
24/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.33000	1.48200	0
24/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.99200	1.13200	0
24/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.37500	1.52800	0
24/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.75300	0.86700	0
24/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.55700	0.64200	0
24/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.84600	0.97200	0
24/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.43300	0.50300	0
24/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.42000	1.57400	0
24/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.41800	0.48500	0
24/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.28600	1.43600	0
24/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.53700	0.62000	5,000
24/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.07200	1.21600	10,000
24/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.46600	1.62100	0
24/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.81400	0.93400	0
24/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.46500	0.53900	0
24/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.59900	0.69000	0
24/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.11400	1.25900	0
24/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.51300	1.66800	0
24/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.62100	0.71700	0
24/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.51800	0.59800	0
24/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.57700	0.66600	0
24/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.48200	0.55800	0
24/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.88000	1.01100	0
24/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.91400	1.05100	0
24/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.24200	1.39100	0
24/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.66900	0.77400	0
24/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.50000	0.57800	0
24/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.78300	0.90000	5,000
24/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.70300	1.86100	0
24/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.94600	2.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.72400	0.83500	0
24/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.44800	0.52100	0
24/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.89700	2.05600	0
24/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.19800	1.34700	0
24/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.64500	0.74500	0
24/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.40300	0.46900	0
24/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.65400	1.81300	0
24/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.69600	0.80400	0
24/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.38900	0.45200	0
24/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.37600	0.43700	0
24/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.55900	1.71600	0
24/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.60600	1.76400	0
24/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.75100	1.91000	0
24/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.99500	2.15500	0
24/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.30700	0.35700	3
24/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.02000	0.90900	0
24/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00800	0.00700	0
24/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01400	0.01200	0
24/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.01900	0.01600	2,420
24/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.02200	0.01800	0
24/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.78900	0.68900	0
24/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.75200	0.65400	0
24/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.25900	0.20600	0
24/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.01700	0.01500	0
24/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.71600	0.62100	0
24/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.30800	0.24700	0
24/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.06100	0.04900	0
24/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01000	0.00800	0
24/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.61100	0.52300	0
24/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.23700	0.18700	0
24/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00900	0.00700	0
24/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01600	0.01300	0
24/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.19600	0.15200	2,420
24/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.51300	0.43000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.28200	0.22600	0
24/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.05500	0.04300	0
24/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.12700	0.10300	0
24/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.14300	0.11300	0
24/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.54500	0.46000	0
24/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.39000	0.31800	0
24/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.48100	0.40000	0
24/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.33400	0.26900	0
24/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.02600	0.02000	0
24/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.07700	0.06100	0
24/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.36200	0.29200	0
24/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.57800	0.49100	0
24/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.17700	0.13600	0
24/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.02900	0.02300	0
24/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.08500	0.06800	0
24/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.45000	0.37200	0
24/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.04900	0.03800	0
24/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.68100	0.58700	0
24/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.03300	0.02600	10,000
24/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.64600	0.55500	0
24/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.15900	0.12400	0
24/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.42000	0.34400	0
24/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.21600	0.16900	0
24/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.03800	0.03000	0
24/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.10500	0.08400	0
24/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.04300	0.03400	0
24/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.11600	0.09300	0
24/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.09500	0.07600	0
24/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.06900	0.05500	1,000
24/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.06700	0.05300	0
24/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.08300	0.06600	0
24/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.07400	0.05900	0
24/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.17830	8.34130	22,037
24/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.10600	1.24000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.07000	1.20200	0
24/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.14300	1.27800	0
24/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.16500	0.13700	0
24/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.19200	0.16100	0
24/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.17800	0.14900	0
24/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.26800	8.43330	979
24/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.28500	1.41700	0
24/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.25100	1.38100	0
24/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.32000	1.45300	16,000
24/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.51500	0.57000	4,000
24/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.66200	0.73300	0
24/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.21800	1.34500	37,000
24/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.53700	0.59300	360
24/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.90500	0.99700	0
24/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.53700	0.46400	360
24/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.36900	1.26000	0
24/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.99400	0.90000	4,000
24/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.44700	1.33700	0
24/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.20200	0.17000	0
24/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.25000	0.21200	0
24/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.23300	0.19800	0
24/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.21700	0.18400	0
24/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.34930	8.51500	0
24/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.13400	1.23300	0
24/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.66500	0.72800	540
24/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.00900	1.09700	300
24/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.11200	1.20900	0
24/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.15700	1.25800	0
24/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.45800	0.39300	0
24/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.66000	0.58200	540
24/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.51300	0.44400	0
24/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.41600	1.31300	0
24/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.48500	0.41800	0
24/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.43130	8.59600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.16800	1.25600	0
24/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.15000	1.23600	0
24/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.18700	1.27700	0
24/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.79200	0.86100	180
24/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.11300	1.19800	0
24/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.78200	0.70200	180
24/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.65600	0.58100	0
24/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.46100	1.36500	0
24/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.71900	0.64000	0
24/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.68700	0.61000	0
24/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.15490	9.31080	0
24/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.90300	1.99900	0
24/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.88400	1.98100	0
24/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.92200	2.01800	0
24/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.08600	2.18100	200
24/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.21700	1.15700	0
24/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.93100	0.87000	0
24/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.27900	1.22000	0
24/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.24800	1.18800	0
24/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.25210	10.40800	0
24/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.61000	2.71600	0
24/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.59300	2.69900	0
24/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.62800	2.73400	0
24/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.52600	1.47600	0
24/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.59100	1.54100	0
24/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.55800	1.50800	0
24/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.98980	8.14820	416
24/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.00223	1.15875	0
24/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.95445	1.11057	0
24/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.05032	1.20717	0
24/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.01052	0.00897	0
24/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.01465	0.01237	0
24/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01243	0.01055	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.08690	8.24760	12
24/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.75293	0.86679	0
24/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.72395	0.83472	0
24/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.78300	0.89992	0
24/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.19610	0.15232	0
24/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.23705	0.18712	0
24/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.21603	0.16919	0
24/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.73980	12.98310	17,972
24/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.13700	1.36500	0
24/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.09400	1.31700	0
24/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.18000	1.41300	0
24/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.71300	0.89700	0
24/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.46300	1.70400	0
24/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.92900	1.14000	0
24/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.05100	1.27200	0
24/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.24900	2.49200	0
24/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.05100	2.29400	0
24/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.01100	0.01100	0
24/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00900	0.00900	0
24/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.06100	0.03900	0
24/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.08900	0.05700	0
24/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.02300	0.02100	0
24/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.17300	0.11400	0
24/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.04000	0.03000	0
24/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.05400	0.03400	0
24/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.04700	0.03200	0
24/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.88170	13.12960	6,848
24/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.57200	1.79000	0
24/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.53000	1.74600	0
24/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.61500	1.83400	0
24/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.48800	1.70200	0
24/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.23400	1.41000	0
24/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.96600	2.19700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.30200	1.48900	0
24/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.98900	1.13900	0
24/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.65800	1.87900	0
24/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.05700	2.28900	0
24/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.37300	1.57300	0
24/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.87700	2.10500	0
24/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.09500	0.07500	0
24/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.19100	0.14300	0
24/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.07500	0.05900	0
24/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.12600	0.09900	0
24/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.40700	0.30900	0
24/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.22000	0.15900	0
24/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.08400	0.06700	0
24/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.25200	0.18000	0
24/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.15600	0.12200	0
24/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.13300	0.10400	0
24/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.14800	0.11600	0
24/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.14000	0.11000	0
24/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.01540	13.26660	2,852
24/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.49800	1.68100	0
24/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.53000	1.71800	0
24/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.46600	1.64400	0
24/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.35100	0.27700	0
24/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.31500	0.25100	0
24/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.33300	0.26400	0
24/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10500	0.10710	5,530
24/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02502	0.02712	0
24/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03500	0.03710	0
24/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01516	0.01722	0
24/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00016	0.00012	0
24/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
24/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
24/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10650	0.10860	6



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01729	0.01923	0
24/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02659	0.02867	0
24/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01013	0.01159	0
24/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00363	0.00299	0
24/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00009	0.00007	0
24/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00079	0.00063	0
24/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	11.09080	11.30660	28,979
24/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.31000	1.51800	0
24/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.26200	1.46900	0
24/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.35800	1.56700	0
24/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.11800	1.32600	0
24/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.55300	1.76500	0
24/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.79900	2.01300	0
24/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.70000	1.91300	0
24/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.18800	0.25200	0
24/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.16600	1.37300	0
24/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.21800	0.29200	0
24/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.60200	1.81400	0
24/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.41200	0.54100	8,220
24/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.90000	1.09400	0
24/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.20700	0.27800	0
24/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.81800	1.00500	0
24/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	1.07300	1.27900	0
24/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.50400	1.71500	0
24/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.33200	0.44100	0
24/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.98500	1.18500	0
24/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	1.02800	1.23200	0
24/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.85800	1.04800	2,740
24/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.43600	0.56900	0
24/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.16300	0.21700	0
24/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.29500	0.21200	0
24/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.97200	0.81000	0
24/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.03700	0.02500	2,740

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.06700	0.04100	0
24/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.04400	0.02800	0
24/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.44100	0.33400	0
24/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.01300	0.00800	0
24/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.03200	0.02200	0
24/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.07700	0.04800	0
24/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.76600	0.62100	0
24/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.05900	0.03700	0
24/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.32100	0.23400	0
24/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.01100	0.00700	8,220
24/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.72700	0.58500	0
24/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.02500	0.01600	0
24/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.84700	0.69500	0
24/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00900	0.00600	0
24/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00800	0.00600	0
24/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.01200	0.00800	0
24/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.02700	0.01900	0
24/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.01700	0.01000	0
24/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.02100	0.01200	0
24/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.01900	0.01100	0
24/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.22310	11.44210	9,991
24/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.26200	1.45400	0
24/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.22400	1.41200	0
24/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.30300	1.49600	0
24/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.20100	2.41400	0
24/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.15000	1.32900	0
24/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.51500	1.71400	0
24/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.24900	2.46300	0
24/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.42900	1.62500	0
24/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.91200	1.07300	0
24/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.82700	0.97400	0
24/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.11400	1.28900	0
24/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.66300	0.78000	0
24/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.51700	0.61100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.75200	0.88200	0
24/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.44500	0.52600	0
24/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.72900	0.85600	0
24/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.73700	1.94000	0
24/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.58500	0.69000	0
24/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.66200	0.54800	0
24/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.06400	0.04800	0
24/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.45600	0.36400	0
24/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.97200	0.83400	0
24/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.42900	0.34000	0
24/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.79400	0.66900	0
24/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.54000	0.43800	0
24/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.19100	0.14700	0
24/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.35400	0.28200	0
24/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.28900	0.23100	0
24/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.10600	0.08300	0
24/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.02600	0.02100	0
24/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.09200	0.07200	0
24/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.17700	0.13700	0
24/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.02800	0.02200	0
24/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.13000	0.10400	0
24/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.15100	0.12000	0
24/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.13900	0.11200	0
24/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.34980	11.57100	14,109
24/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.25800	1.42000	0
24/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.22600	1.38600	0
24/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.29000	1.45800	0
24/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.29000	0.23700	0
24/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.32600	0.26500	0
24/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.30800	0.24900	0
24/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.47360	11.69770	250
24/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.26600	1.42400	0
24/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.23600	1.39200	0
24/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.29600	1.45700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.49800	0.43500	0
24/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.53800	0.47000	0
24/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.51800	0.45200	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.98330	8.08390	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.28300	1.38400	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	1.23300	1.33400	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.33300	1.43400	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.98300	1.08400	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.58300	0.68400	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	C	Can-Do Future	0.00000	0.00100	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	C	Can-Do Future	0.00000	0.00500	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	C	Can-Do Future	0.00000	0.00000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	9.00	P	Can-Do Future	1.01700	0.91600	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.50	P	Can-Do Future	0.51700	0.42100	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	8.75	P	Can-Do Future	0.76700	0.66700	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.00000	0.00000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00000	0.00000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00000	0.00000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00000	0.00000	0
24/10/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00000	0.00000	0
24/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.27590	8.36180	12,361
24/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.62800	1.71500	0
24/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.99400	1.07700	0
24/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.57900	1.66500	0
24/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.67800	1.76400	0
24/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.80700	0.88800	0
24/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.03100	0.02600	0
24/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00200	0.00200	0
24/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00300	0.00300	0
24/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.01800	0.01500	0
24/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
24/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.29270	8.37920	22,685

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.10500	1.18500	0
24/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.06300	1.14200	0
24/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.14900	1.23000	0
24/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.97900	1.05600	0
24/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.37300	1.45700	0
24/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.71000	0.78000	0
24/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.93800	1.01500	0
24/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.32700	1.41100	0
24/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.60800	0.67300	0
24/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.10000	2.18700	0
24/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00700	0.00800	0
24/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.21500	0.19400	0
24/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.03400	0.03200	0
24/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.09500	0.08600	0
24/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.16700	0.15100	0
24/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.03000	0.02800	0
24/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.08600	0.07700	0
24/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.05600	0.05100	0
24/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.07000	0.06300	0
24/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.06200	0.05600	0
24/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.31040	8.39770	6,159
24/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.87300	0.94100	0
24/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.90800	0.97700	0
24/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.83900	0.90600	0
24/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.22900	0.20800	0
24/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.19800	0.17900	0
24/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.21300	0.19300	0
24/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.23180	9.30350	0
24/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.17600	2.24500	0
24/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.13200	2.20100	0
24/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.21900	2.28900	0
24/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.23700	0.23600	0
24/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.25000	0.24800	0
24/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.24400	0.24200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.94270	8.06890	25
24/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.71000	0.83100	0
24/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.66500	0.78500	0
24/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.75600	0.88000	0
24/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.38800	0.48900	0
24/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.14600	1.27300	0
24/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.42200	0.52700	0
24/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.09700	1.22300	0
24/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.57800	0.69500	0
24/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.53600	0.65100	0
24/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.04800	1.17400	0
24/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00500	0.00500	0
24/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.04300	0.03200	0
24/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.03500	0.02600	0
24/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00400	0.00400	0
24/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.07900	0.05800	0
24/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00300	0.00400	0
24/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.09500	0.07000	0
24/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.01300	0.01100	0
24/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02200	0.01600	0
24/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.01700	0.01200	0
24/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.02400	8.15300	0
24/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.62200	0.72600	0
24/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.58800	0.68900	0
24/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.65700	0.76300	0
24/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.13300	0.11000	0
24/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.16400	0.13600	0
24/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.14800	0.12300	0
24/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.07290	0.08530	12,659
24/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.08560	0.10530	18,519
24/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.18940	0.16750	12,423

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.39410	0.45170	100,000
24/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.15780	0.11750	100,000
24/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.21290	0.19050	12,346
24/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.03940	9.23860	50
24/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.79200	0.97500	0
24/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.75200	0.92900	0
24/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.83400	1.02200	0
24/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.63700	0.80500	0
24/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.92000	1.11500	0
24/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.15600	1.35400	0
24/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.60100	0.76600	0
24/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.40200	0.52700	0
24/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.22900	0.30800	0
24/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.30100	0.40200	0
24/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.67400	0.84600	0
24/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.06000	1.25800	0
24/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.30200	1.50000	0
24/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.45200	0.58600	0
24/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.40000	1.59800	0
24/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.50700	0.65400	0
24/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.37900	0.49900	0
24/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.56800	0.72700	0
24/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.21700	0.29200	0
24/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.28500	0.38100	0
24/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.44600	0.34200	0
24/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.62800	0.50300	0
24/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.12900	0.08800	0
24/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.29000	0.21000	0
24/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.16800	0.11500	0
24/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01100	0.00900	0
24/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.21300	0.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.01300	0.01100	0
24/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.02100	0.01900	0
24/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.08500	0.05700	0
24/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.41200	0.31300	0
24/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.59000	0.46900	0
24/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.26300	0.18800	0
24/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.11200	0.07700	0
24/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.01700	0.01500	0
24/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.03100	0.02600	0
24/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.09800	0.06600	0
24/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.04500	0.03300	0
24/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.06300	0.04000	0
24/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.05300	0.03600	0
24/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.17140	9.37500	0
24/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.82100	0.97500	0
24/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.79100	0.94200	0
24/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.85200	1.00900	0
24/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.23100	0.18400	0
24/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.27000	0.21700	0
24/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.25000	0.20000	0
24/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,185.90000	16,498.53000	0
24/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.25350	1.27660	0
24/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.15730	0.17920	0
24/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.11250	0.13320	0
24/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.20500	0.22750	0
24/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00150	0.00090	0
24/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00900	0.00660	0
24/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00380	0.00260	0
24/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.26980	1.29320	0
24/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11220	0.12900	0
24/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14420	0.16320	0
24/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08760	0.10060	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.06780	0.05740	0
24/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02440	0.02000	0
24/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.04240	0.03580	0
25/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.98940	7.98980	297,841
25/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.68500	0.68800	0
25/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.11500	0.12200	10,750
25/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01300	0.01300	0
25/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.12100	0.12900	0
25/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00300	0.00300	0
25/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.90700	0.90700	0
25/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.34300	1.34400	0
25/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.79000	1.79100	0
25/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.20300	0.21500	400
25/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.49200	1.49200	0
25/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.05000	1.05000	0
25/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.46800	0.47800	0
25/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.18000	0.19100	0
25/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.21600	0.22800	0
25/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.41100	0.42300	0
25/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.95400	0.95400	0
25/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.26100	0.27400	11,340
25/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.94000	1.94000	0
25/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.31600	0.33000	0
25/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.53300	0.54100	0
25/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.24500	0.25800	100
25/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.64500	0.64900	0
25/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.72700	0.72800	0
25/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.24500	1.24500	6,425
25/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.29700	0.31000	0
25/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.76900	0.77000	5,560
25/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.84000	1.84100	0
25/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.00200	1.00200	0
25/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.56900	0.57600	11,280

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.54100	1.54200	0
25/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.59100	1.59100	0
25/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.74100	1.74100	0
25/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.27800	0.29100	0
25/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.04000	2.04000	0
25/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.60600	0.61100	0
25/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.29400	1.29400	0
25/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.19600	1.19600	200
25/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.33800	0.35100	0
25/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.43900	0.45000	0
25/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.14700	1.14700	560
25/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.69100	1.69100	0
25/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.64100	1.64100	0
25/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.99000	1.99000	0
25/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.38500	0.39700	1,000
25/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.49900	0.50900	0
25/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.39300	1.39300	0
25/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.14000	2.14000	0
25/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.36100	0.37300	0
25/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.81300	0.81300	12,300
25/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.44200	1.44200	0
25/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.19100	0.20200	0
25/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.23000	0.24200	560
25/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.89000	1.89000	0
25/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.86000	0.86000	0
25/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.09900	1.09900	0
25/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.13500	0.14400	0
25/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01000	0.00900	0
25/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.02100	0.02000	0
25/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
25/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.44100	0.45200	0
25/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.55200	0.56200	0
25/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00300	0.00200	560
25/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.22200	0.23300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02400	0.02300	0
25/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
25/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00400	0.00300	5,000
25/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.11000	0.11900	0
25/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.19600	0.20700	5,128
25/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
25/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00200	0.00100	0
25/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00200	0.00100	0
25/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00800	0.00700	0
25/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.15000	0.16000	0
25/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.24900	0.26100	0
25/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00700	0.00600	0
25/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00500	0.00400	16,340
25/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.06700	0.07100	0
25/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
25/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.33900	0.35100	10,750
25/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00200	0.00100	0
25/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00200	0.00100	0
25/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00200	0.00200	0
25/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.03000	0.03000	800
25/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00100	5,000
25/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.08000	0.08600	12,000
25/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01300	0.01200	0
25/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.30800	0.32000	0
25/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.03800	0.03800	3,780
25/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00600	0.00500	0
25/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.05600	0.05900	1,000
25/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.40600	0.41800	400
25/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.09400	0.10100	0
25/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.27700	0.29000	0
25/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
25/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.37200	0.38400	0
25/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01500	0.01400	0
25/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.17200	0.18300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.47700	0.48800	100
25/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.59100	0.60100	0
25/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.12900	0.13800	0
25/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01100	0.01000	0
25/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00300	0.00200	0
25/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.51400	0.52500	0
25/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
25/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00400	0.00400	0
25/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.01800	0.01700	1,000
25/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.79600	0.80400	0
25/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.88200	0.88900	0
25/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.92600	0.93200	0
25/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.97400	2.97300	0
25/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.91400	3.91300	0
25/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.04600	0.04800	0
25/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.08700	8.08690	39,232
25/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.12500	1.12500	0
25/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.08300	1.08400	0
25/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.16800	1.16800	0
25/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.15600	1.15600	0
25/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.03000	1.03200	30,100
25/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.95000	0.95300	0
25/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.33200	1.33000	0
25/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.99000	0.99200	0
25/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.37700	1.37500	0
25/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.74600	0.75300	0
25/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.54600	0.55700	0
25/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.84200	0.84600	0
25/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.42200	0.43300	0
25/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.42200	1.42000	0
25/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.40700	0.41800	0
25/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.28700	1.28600	0
25/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.52700	0.53700	5,000
25/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.07200	1.07200	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.46800	1.46600	0
25/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.80900	0.81400	0
25/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.45500	0.46500	0
25/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.58800	0.59900	0
25/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.11400	1.11400	0
25/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.51500	1.51300	0
25/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.37900	0.38900	0
25/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.36600	0.37600	0
25/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.29900	0.30700	3
25/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.63500	0.64500	0
25/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.39300	0.40300	0
25/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.65700	1.65400	0
25/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.68700	0.69600	0
25/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.56200	1.55900	0
25/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.60900	1.60600	0
25/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.75300	1.75100	0
25/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.99700	1.99500	0
25/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.61100	0.62100	0
25/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.50800	0.51800	0
25/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.56700	0.57700	0
25/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.47200	0.48200	0
25/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.87600	0.88000	0
25/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.91100	0.91400	0
25/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.24300	1.24200	0
25/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.65900	0.66900	0
25/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.49000	0.50000	0
25/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.77700	0.78300	5,000
25/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.70500	1.70300	0
25/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.94800	1.94600	0
25/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.71600	0.72400	0
25/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.43800	0.44800	0
25/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.89900	1.89700	0
25/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.19900	1.19800	0
25/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.06200	0.06100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01200	0.01000	0
25/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.60100	0.61100	0
25/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.22900	0.23700	0
25/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01100	0.00900	0
25/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01800	0.01600	0
25/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.19000	0.19600	2,420
25/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.50300	0.51300	0
25/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.27200	0.28200	0
25/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.05600	0.05500	0
25/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.12400	0.12700	0
25/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.13900	0.14300	0
25/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.53500	0.54500	0
25/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.38000	0.39000	0
25/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.47100	0.48100	0
25/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.32400	0.33400	0
25/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01000	0.00800	0
25/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01600	0.01400	0
25/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.02200	0.01900	2,420
25/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.02500	0.02200	0
25/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.25000	0.25900	0
25/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.02000	0.01700	0
25/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.70600	0.71600	0
25/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.29800	0.30800	0
25/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.01200	1.02000	0
25/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.77900	0.78900	0
25/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.74200	0.75200	0
25/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.02800	0.02600	0
25/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.07700	0.07700	0
25/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.35100	0.36200	0
25/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.56800	0.57800	0
25/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.17200	0.17700	0
25/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.03100	0.02900	0
25/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.08500	0.08500	0
25/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.44000	0.45000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.05000	0.04900	0
25/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.67000	0.68100	0
25/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.03500	0.03300	10,000
25/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.63500	0.64600	0
25/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.15500	0.15900	0
25/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.40900	0.42000	0
25/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.20900	0.21600	0
25/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.04000	0.03800	0
25/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.10300	0.10500	0
25/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.04500	0.04300	0
25/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.11300	0.11600	0
25/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.09300	0.09500	0
25/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.06900	0.06900	1,000
25/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.06700	0.06700	0
25/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.08200	0.08300	0
25/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.07400	0.07400	0
25/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.17900	8.17830	22,037
25/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.10200	1.10600	0
25/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.06600	1.07000	0
25/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.14000	1.14300	0
25/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.16100	0.16500	0
25/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.18700	0.19200	0
25/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.17300	0.17800	0
25/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.26980	8.26800	979
25/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.28100	1.28500	0
25/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.24600	1.25100	0
25/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.31700	1.32000	16,000
25/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.21200	1.21800	37,000
25/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.52600	0.53700	360
25/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.89300	0.90500	0
25/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.65000	0.66200	0
25/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.50500	0.51500	4,000
25/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.98000	0.99400	4,000
25/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.43500	1.44700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.52300	0.53700	360
25/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.35600	1.36900	0
25/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.19700	0.20200	0
25/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.24200	0.25000	0
25/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.22600	0.23300	0
25/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.21100	0.21700	0
25/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.35210	8.34930	0
25/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.12400	1.13400	0
25/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.10100	1.11200	0
25/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.14700	1.15700	0
25/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.99700	1.00900	300
25/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.65400	0.66500	540
25/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.40200	1.41600	0
25/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.44500	0.45800	0
25/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.64500	0.66000	540
25/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.49900	0.51300	0
25/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.47200	0.48500	0
25/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.43360	8.43130	0
25/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.15600	1.16800	0
25/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.13700	1.15000	0
25/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.17500	1.18700	0
25/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.78100	0.79200	180
25/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.09900	1.11300	0
25/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.76500	0.78200	180
25/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.64100	0.65600	0
25/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.44700	1.46100	0
25/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.70300	0.71900	0
25/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.67200	0.68700	0
25/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.15570	9.15490	0
25/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.88800	1.90300	0
25/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.87000	1.88400	0
25/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.90600	1.92200	0
25/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.06800	2.08600	200
25/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.20000	1.21700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.91200	0.93100	0
25/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.26400	1.27900	0
25/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.23200	1.24800	0
25/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.25290	10.25210	0
25/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.59300	2.61000	0
25/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.61000	2.62800	0
25/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.57600	2.59300	0
25/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.57300	1.59100	0
25/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.50700	1.52600	0
25/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.54000	1.55800	0
25/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.98940	7.98980	423
25/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.00217	1.00223	0
25/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.95432	0.95445	0
25/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.05030	1.05032	0
25/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.01090	0.01052	0
25/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.01492	0.01465	0
25/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01277	0.01243	0
25/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.08700	8.08690	12
25/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.74577	0.75293	0
25/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.71596	0.72395	0
25/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.77664	0.78300	0
25/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.18964	0.19610	0
25/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.22896	0.23705	0
25/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.20877	0.21603	0
25/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.75670	12.73980	16,007
25/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.15200	1.13700	0
25/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.10900	1.09400	0
25/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.19600	1.18000	0
25/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.72000	0.71300	0
25/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.48000	1.46300	0
25/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.94200	0.92900	0
25/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.06600	1.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.26600	2.24900	0
25/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.06800	2.05100	0
25/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.01100	0.01100	0
25/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00900	0.00900	0
25/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.05900	0.06100	0
25/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.08500	0.08900	0
25/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.02300	0.02300	0
25/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.16300	0.17300	0
25/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.03900	0.04000	0
25/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.05200	0.05400	0
25/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.04500	0.04700	0
25/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.89900	12.88170	6,848
25/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.58700	1.57200	0
25/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.54500	1.53000	0
25/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.63000	1.61500	0
25/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.50200	1.48800	0
25/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.24800	1.23400	0
25/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.98300	1.96600	0
25/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.31600	1.30200	0
25/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	1.00300	0.98900	0
25/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.67300	1.65800	0
25/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.07400	2.05700	0
25/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.89300	1.87700	0
25/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.38700	1.37300	0
25/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.18800	0.19100	0
25/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.09400	0.09500	0
25/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.07500	0.07500	0
25/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.12400	0.12600	0
25/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.40400	0.40700	0
25/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.21700	0.22000	0
25/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.08400	0.08400	0
25/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.24900	0.25200	0
25/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.15300	0.15600	0
25/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.13100	0.13300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.14600	0.14800	0
25/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.13800	0.14000	0
25/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.03220	13.01540	2,852
25/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.50700	1.49800	0
25/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.53900	1.53000	0
25/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.47500	1.46600	0
25/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.34300	0.35100	0
25/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.30700	0.31500	0
25/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.32500	0.33300	0
25/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10540	0.10500	5,530
25/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02542	0.02502	0
25/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01555	0.01516	0
25/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03540	0.03500	0
25/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
25/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00015	0.00016	0
25/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
25/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10690	0.10650	6
25/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01762	0.01729	0
25/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02699	0.02659	0
25/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01024	0.01013	0
25/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00334	0.00363	0
25/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00009	0.00009	0
25/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00072	0.00079	0
25/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	11.10660	11.09080	28,996
25/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.32200	1.31000	0
25/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.27300	1.26200	0
25/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.37000	1.35800	0
25/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.12800	1.11800	0
25/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.56600	1.55300	0
25/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.81300	1.79900	0
25/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.71400	1.70000	0
25/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.17700	0.18800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.17600	1.16600	0
25/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.20700	0.21800	0
25/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.61600	1.60200	0
25/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.40200	0.41200	8,220
25/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.90500	0.90000	0
25/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.19600	0.20700	0
25/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.82100	0.81800	0
25/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	1.08200	1.07300	0
25/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.51700	1.50400	0
25/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.32000	0.33200	0
25/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.99200	0.98500	0
25/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	1.03700	1.02800	0
25/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.86300	0.85800	2,740
25/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.42700	0.43600	0
25/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.15200	0.16300	0
25/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.27000	0.29500	0
25/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.94500	0.97200	0
25/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.03000	0.03700	2,740
25/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.05600	0.06700	0
25/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.03500	0.04400	0
25/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.41300	0.44100	0
25/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.01000	0.01300	0
25/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.02500	0.03200	0
25/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.06400	0.07700	0
25/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.73900	0.76600	0
25/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.04800	0.05900	0
25/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.29500	0.32100	0
25/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00900	0.01100	8,220
25/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.70000	0.72700	0
25/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.01900	0.02500	0
25/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.82000	0.84700	0
25/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00700	0.00900	0
25/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00600	0.00800	0
25/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00900	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.02100	0.02700	0
25/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.01300	0.01700	0
25/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.01600	0.02100	0
25/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.01500	0.01900	0
25/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.23990	11.22310	9,991
25/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.27100	1.26200	0
25/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.23000	1.22400	0
25/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.31200	1.30300	0
25/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.21600	2.20100	0
25/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.15500	1.15000	0
25/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.52600	1.51500	0
25/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.26400	2.24900	0
25/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.43900	1.42900	0
25/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.91300	0.91200	0
25/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.82400	0.82700	0
25/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.11800	1.11400	0
25/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.65600	0.66300	0
25/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.50800	0.51700	0
25/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.74700	0.75200	0
25/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.43600	0.44500	0
25/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.72300	0.72900	0
25/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.57700	0.58500	0
25/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.74900	1.73700	0
25/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.05900	0.06400	0
25/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.63700	0.66200	0
25/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.43300	0.45600	0
25/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.94600	0.97200	0
25/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.40700	0.42900	0
25/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.76800	0.79400	0
25/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.51600	0.54000	0
25/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.17800	0.19100	0
25/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.33400	0.35400	0
25/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.27300	0.28900	0
25/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.09900	0.10600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.02400	0.02600	0
25/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.08600	0.09200	0
25/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.16500	0.17700	0
25/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.02600	0.02800	0
25/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.12200	0.13000	0
25/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.14000	0.15100	0
25/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.13100	0.13900	0
25/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.36770	11.34980	14,109
25/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.26200	1.25800	0
25/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.22900	1.22600	0
25/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.29400	1.29000	0
25/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.27600	0.29000	0
25/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.31100	0.32600	0
25/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.29400	0.30800	0
25/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.49420	11.47360	250
25/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.27900	1.26600	0
25/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.24800	1.23600	0
25/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.30900	1.29600	0
25/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.49000	0.49800	0
25/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.52900	0.53800	0
25/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.51000	0.51800	0
25/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.29230	8.27590	12,363
25/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.64500	1.62800	0
25/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.59500	1.57900	0
25/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.69500	1.67800	0
25/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.82100	0.80700	0
25/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.00800	0.99400	0
25/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.01600	0.01800	0
25/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.02900	0.03100	0
25/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00300	0.00200	0
25/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00300	0.00300	0
25/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00300	0.00200	0
25/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.30860	8.29270	22,755

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.11900	1.10500	0
25/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.07600	1.06300	0
25/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.16300	1.14900	0
25/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.99200	0.97900	0
25/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.38900	1.37300	0
25/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.72100	0.71000	0
25/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.95100	0.93800	0
25/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.34300	1.32700	0
25/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.11600	2.10000	0
25/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.61800	0.60800	0
25/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.20900	0.21500	0
25/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00700	0.00700	0
25/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.03400	0.03400	0
25/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.09200	0.09500	0
25/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.16200	0.16700	0
25/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.03000	0.03000	0
25/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.08300	0.08600	0
25/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.05400	0.05600	0
25/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.06700	0.07000	0
25/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.06000	0.06200	0
25/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.32900	8.31040	6,159
25/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.88600	0.87300	0
25/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.85100	0.83900	0
25/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.92100	0.90800	0
25/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.19200	0.19800	0
25/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.22200	0.22900	0
25/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.20700	0.21300	0
25/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.25410	9.23180	0
25/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.19500	2.17600	0
25/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.15100	2.13200	0
25/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.23800	2.21900	0
25/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.23400	0.23700	0
25/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.24700	0.25000	0
25/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.24100	0.24400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.85270	7.94270	25
25/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.62900	0.71000	0
25/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.58500	0.66500	0
25/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.67300	0.75600	0
25/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.32600	0.38800	0
25/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.05700	1.14600	0
25/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.35700	0.42200	0
25/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.00800	1.09700	0
25/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.50200	0.57800	0
25/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.95900	1.04800	0
25/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.46200	0.53600	0
25/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.05900	0.04300	0
25/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00600	0.00500	0
25/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.04900	0.03500	0
25/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00500	0.00400	0
25/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.10400	0.07900	0
25/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00400	0.00300	0
25/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.12300	0.09500	0
25/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02000	0.01300	0
25/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.03200	0.02200	0
25/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.02600	0.01700	0
25/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.93480	8.02400	0
25/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.55600	0.62200	0
25/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.52600	0.58800	0
25/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.58900	0.65700	0
25/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.15400	0.13300	0
25/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.19100	0.16400	0
25/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.17100	0.14800	0
25/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.07610	0.07290	12,659
25/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.08750	0.08560	18,519
25/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.19400	0.18940	12,423



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.38880	0.39410	100,000
25/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.15600	0.15780	100,000
25/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.21870	0.21290	12,346
25/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.08150	9.03940	50
25/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.82800	0.79200	0
25/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.78700	0.75200	0
25/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.87100	0.83400	0
25/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.66900	0.63700	0
25/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.96100	0.92000	0
25/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.19800	1.15600	0
25/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.63200	0.60100	0
25/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.42200	0.40200	0
25/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.23800	0.22900	0
25/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.31500	0.30100	0
25/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.70700	0.67400	0
25/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.10200	1.06000	0
25/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.34400	1.30200	0
25/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.47400	0.45200	0
25/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.44100	1.40000	0
25/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.53100	0.50700	0
25/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.39800	0.37900	0
25/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.59700	0.56800	0
25/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.29700	0.28500	0
25/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.22500	0.21700	0
25/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.59400	0.62800	0
25/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.41600	0.44600	0
25/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.11600	0.12900	0
25/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.26700	0.29000	0
25/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.15000	0.16800	0
25/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01000	0.01100	0
25/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.19300	0.21300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.01300	0.01300	0
25/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.02100	0.02100	0
25/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.07600	0.08500	0
25/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.38400	0.41200	0
25/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.55700	0.59000	0
25/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.24100	0.26300	0
25/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.10100	0.11200	0
25/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.01700	0.01700	0
25/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.03000	0.03100	0
25/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.08800	0.09800	0
25/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.04000	0.04500	0
25/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.05600	0.06300	0
25/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.04700	0.05300	0
25/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.21370	9.17140	0
25/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.85800	0.82100	0
25/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.82800	0.79100	0
25/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.89000	0.85200	0
25/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.22600	0.23100	0
25/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.26400	0.27000	0
25/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.24400	0.25000	0
25/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,213.05000	16,185.90000	0
25/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.25620	1.25350	0
25/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.15970	0.15730	0
25/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.20760	0.20500	0
25/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.11430	0.11250	0
25/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00810	0.00900	0
25/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00140	0.00150	0
25/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00350	0.00380	0
25/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.27260	1.26980	0
25/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11260	0.11220	0
25/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14550	0.14420	0
25/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08730	0.08760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.06470	0.06780	0
25/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02290	0.02440	0
25/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.04000	0.04240	0
26/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.06990	7.98940	299,444
26/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.75300	0.68500	0
26/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.71000	0.64500	0
26/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.79600	0.72700	0
26/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.32400	1.24500	6,425
26/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.32800	0.29700	0
26/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.84100	0.76900	5,560
26/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.92100	1.84000	0
26/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.08000	1.00200	0
26/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.63000	0.56900	11,280
26/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.62200	1.54100	0
26/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.67100	1.59100	0
26/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.82100	1.74100	0
26/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.30800	0.27800	0
26/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.12000	2.04000	0
26/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.66900	0.60600	0
26/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.37400	1.29400	0
26/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.27500	1.19600	200
26/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.37500	0.33800	0
26/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.48700	0.43900	0
26/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.22600	1.14700	560
26/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.77100	1.69100	0
26/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.72100	1.64100	0
26/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.07000	1.99000	0
26/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.42700	0.38500	1,000
26/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.55400	0.49900	0
26/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.47300	1.39300	0
26/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.22000	2.14000	0
26/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.40000	0.36100	0
26/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.88800	0.81300	12,300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.52200	1.44200	0
26/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.21000	0.19100	0
26/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.25400	0.23000	560
26/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.97100	1.89000	0
26/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.93500	0.86000	0
26/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.17700	1.09900	0
26/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.98300	0.90700	0
26/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.42300	1.34300	0
26/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.87100	1.79000	0
26/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.22400	0.20300	400
26/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.57200	1.49200	0
26/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.12800	1.05000	0
26/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.51900	0.46800	0
26/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.19800	0.18000	0
26/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.23800	0.21600	0
26/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.45600	0.41100	0
26/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.03100	0.95400	0
26/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.28800	0.26100	11,340
26/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.02000	1.94000	0
26/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.35100	0.31600	0
26/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.13200	0.12100	0
26/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00300	0.00300	0
26/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.59100	0.53300	0
26/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.27000	0.24500	100
26/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.12500	0.11500	10,750
26/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.01400	0.01300	0
26/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.14700	0.13500	0
26/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.89400	2.97400	0
26/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.83300	3.91400	0
26/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.35000	0.40600	400
26/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.07100	0.09400	0
26/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.72700	0.79600	0
26/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.81200	0.88200	0
26/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.85500	0.92600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.23100	0.27700	0
26/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
26/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.31800	0.37200	0
26/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.01100	0.01500	0
26/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.13600	0.17200	0
26/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.41800	0.47700	100
26/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.52800	0.59100	0
26/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.09900	0.12900	0
26/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00800	0.01100	0
26/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00200	0.00300	0
26/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.45400	0.51400	0
26/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00300	0.00400	0
26/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.01300	0.01800	1,000
26/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00700	0.01000	0
26/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.01500	0.02100	0
26/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
26/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.38400	0.44100	0
26/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.49000	0.55200	0
26/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00200	0.00300	560
26/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.18000	0.22200	0
26/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.01800	0.02400	0
26/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
26/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00300	0.00400	5,000
26/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.08400	0.11000	0
26/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.15700	0.19600	5,128
26/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
26/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00100	0.00200	0
26/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00100	0.00200	0
26/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00600	0.00800	0
26/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.11700	0.15000	0
26/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.20500	0.24900	0
26/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00500	0.00700	0
26/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00400	0.00500	16,340

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.04900	0.06700	0
26/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
26/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.28800	0.33900	10,750
26/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00200	0
26/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00100	0.00200	0
26/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00200	0.00200	0
26/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.02100	0.03000	800
26/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00100	5,000
26/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.06000	0.08000	12,000
26/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01000	0.01300	0
26/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.25800	0.30800	0
26/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02600	0.03800	3,780
26/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00400	0.00600	0
26/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.04000	0.05600	1,000
26/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.03300	0.04600	0
26/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.16840	8.08700	40,461
26/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.19700	1.12500	0
26/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.15400	1.08300	0
26/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.24100	1.16800	0
26/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.22800	1.15600	0
26/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.10000	1.03000	30,100
26/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.01700	0.95000	0
26/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.32000	0.29900	3
26/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.83200	1.75300	0
26/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.07700	1.99700	0
26/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.40700	0.37900	0
26/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.39300	0.36600	0
26/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.97900	1.89900	0
26/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.27200	1.19900	0
26/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.68100	0.63500	0
26/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.42200	0.39300	0
26/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.73500	1.65700	0
26/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.73900	0.68700	0
26/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.64000	1.56200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.68700	1.60900	0
26/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.40700	1.33200	0
26/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.05800	0.99000	0
26/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.45300	1.37700	0
26/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.80100	0.74600	0
26/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.58600	0.54600	0
26/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.90100	0.84200	0
26/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.45400	0.42200	0
26/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.49900	1.42200	0
26/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.43800	0.40700	0
26/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.36200	1.28700	0
26/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.56500	0.52700	5,000
26/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.14200	1.07200	10,000
26/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.54600	1.46800	0
26/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.86700	0.80900	0
26/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.48800	0.45500	0
26/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.63100	0.58800	0
26/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.18500	1.11400	0
26/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.59200	1.51500	0
26/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.65600	0.61100	0
26/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.54500	0.50800	0
26/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.60800	0.56700	0
26/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.50700	0.47200	0
26/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.93700	0.87600	0
26/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.97700	0.91100	0
26/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.31700	1.24300	0
26/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.70900	0.65900	0
26/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.52500	0.49000	0
26/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.83300	0.77700	5,000
26/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.78400	1.70500	0
26/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.02800	1.94800	0
26/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.76900	0.71600	0
26/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.47100	0.43800	0
26/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.55300	0.60100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.20100	0.22900	0
26/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01000	0.01100	0
26/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.01600	0.01800	0
26/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.16500	0.19000	2,420
26/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.45700	0.50300	0
26/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.24100	0.27200	0
26/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.04900	0.05600	0
26/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.10900	0.12400	0
26/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.11900	0.13900	0
26/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.48900	0.53500	0
26/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.34000	0.38000	0
26/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.42700	0.47100	0
26/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.28800	0.32400	0
26/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.02400	0.02800	0
26/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.06700	0.07700	0
26/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.31300	0.35100	0
26/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.52000	0.56800	0
26/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.14900	0.17200	0
26/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.02800	0.03100	0
26/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.07400	0.08500	0
26/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.39700	0.44000	0
26/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.04400	0.05000	0
26/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.62000	0.67000	0
26/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.03100	0.03500	10,000
26/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.58600	0.63500	0
26/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.13300	0.15500	0
26/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.36800	0.40900	0
26/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.18300	0.20900	0
26/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.03500	0.04000	0
26/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.09000	0.10300	0
26/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.03900	0.04500	0
26/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.01900	0.02200	2,420
26/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.02200	0.02500	0
26/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.22100	0.25000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.01700	0.02000	0
26/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.65400	0.70600	0
26/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.26300	0.29800	0
26/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.05400	0.06200	0
26/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01100	0.01200	0
26/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.72500	0.77900	0
26/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.68900	0.74200	0
26/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00900	0.01000	0
26/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01400	0.01600	0
26/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.95200	1.01200	0
26/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.09900	0.11300	0
26/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.08200	0.09300	0
26/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.06000	0.06900	1,000
26/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.05900	0.06700	0
26/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.07200	0.08200	0
26/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.06500	0.07400	0
26/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.26200	8.17900	22,037
26/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.17200	1.10200	0
26/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.13400	1.06600	0
26/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.21000	1.14000	0
26/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.14800	0.16100	0
26/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.17200	0.18700	0
26/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.16000	0.17300	0
26/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.35440	8.26980	979
26/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.34700	1.28100	0
26/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.55500	0.52600	360
26/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.94100	0.89300	0
26/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.68700	0.65000	0
26/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.31200	1.24600	0
26/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.38400	1.31700	16,000
26/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.27700	1.21200	37,000
26/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.53300	0.50500	4,000
26/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.30100	1.35600	0
26/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.18000	0.19700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.22300	0.24200	0
26/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.20800	0.22600	0
26/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.93300	0.98000	4,000
26/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.37900	1.43500	0
26/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.48700	0.52300	360
26/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.19300	0.21100	0
26/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.45570	8.35210	0
26/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.18700	1.12400	0
26/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.16300	1.10100	0
26/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.21100	1.14700	0
26/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.69300	0.65400	540
26/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.05500	0.99700	300
26/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.33700	1.40200	0
26/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.40500	0.44500	0
26/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.59900	0.64500	540
26/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.45700	0.49900	0
26/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.43100	0.47200	0
26/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.57480	8.43360	0
26/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.23500	1.15600	0
26/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.21600	1.13700	0
26/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.25600	1.17500	0
26/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.84000	0.78100	180
26/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.17800	1.09900	0
26/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.70300	0.76500	180
26/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.58100	0.64100	0
26/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.36500	1.44700	0
26/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.64100	0.70300	0
26/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.61000	0.67200	0
26/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.63020	9.15570	0
26/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.19000	1.88800	0
26/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.17300	1.87000	0
26/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.38100	2.06800	200
26/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.20700	1.90600	0
26/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.02700	1.20000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.75100	0.91200	0
26/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.09300	1.26400	0
26/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.06000	1.23200	0
26/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.33400	10.25290	0
26/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.64200	2.59300	0
26/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.62500	2.57600	0
26/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.65900	2.61000	0
26/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47500	1.50700	0
26/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54100	1.57300	0
26/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50800	1.54000	0
26/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.06990	7.98940	423
26/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.07961	1.00217	0
26/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.03123	0.95432	0
26/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.12822	1.05030	0
26/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00832	0.01090	0
26/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.01133	0.01492	0
26/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00971	0.01277	0
26/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.16840	8.08700	177
26/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.80063	0.74577	0
26/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.76915	0.71596	0
26/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.83317	0.77664	0
26/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.16477	0.18964	0
26/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.20075	0.22896	0
26/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.18223	0.20877	0
26/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.83010	12.75670	16,107
26/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.21600	1.15200	0
26/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.17100	1.10900	0
26/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.26200	1.19600	0
26/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.33800	2.26600	0
26/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.14000	2.06800	0
26/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.76000	0.72000	0
26/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.55000	1.48000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.99800	0.94200	0
26/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.12700	1.06600	0
26/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.04700	0.05900	0
26/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.06800	0.08500	0
26/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.02000	0.02300	0
26/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.13000	0.16300	0
26/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.01000	0.01100	0
26/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00800	0.00900	0
26/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.03200	0.03900	0
26/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.04100	0.05200	0
26/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.03600	0.04500	0
26/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.97360	12.89900	6,848
26/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.64200	1.58700	0
26/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.59900	1.54500	0
26/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.68600	1.63000	0
26/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.55600	1.50200	0
26/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.29000	1.24800	0
26/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.04600	1.98300	0
26/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.36000	1.31600	0
26/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	1.03900	1.00300	0
26/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.73000	1.67300	0
26/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.13800	2.07400	0
26/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.43300	1.38700	0
26/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.95500	1.89300	0
26/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.08100	0.09400	0
26/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.15900	0.18800	0
26/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.06400	0.07500	0
26/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.10600	0.12400	0
26/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.36500	0.40400	0
26/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.18600	0.21700	0
26/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.07200	0.08400	0
26/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.21600	0.24900	0
26/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.13200	0.15300	0
26/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.11200	0.13100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.12500	0.14600	0
26/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.11800	0.13800	0
26/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.11030	13.03220	2,852
26/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.55000	1.50700	0
26/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.51800	1.47500	0
26/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.58300	1.53900	0
26/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.27300	0.30700	0
26/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.30800	0.34300	0
26/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.29000	0.32500	0
26/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10630	0.10540	5,530
26/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02632	0.02542	0
26/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03630	0.03540	0
26/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01640	0.01555	0
26/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00010	0.00015	0
26/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
26/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
26/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10780	0.10690	6
26/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01844	0.01762	0
26/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01088	0.01024	0
26/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02787	0.02699	0
26/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00007	0.00009	0
26/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00308	0.00334	0
26/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00064	0.00072	0
26/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	11.14350	11.10660	28,996
26/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.35800	1.32200	0
26/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.30900	1.27300	0
26/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.40700	1.37000	0
26/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.16400	1.12800	0
26/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.60300	1.56600	0
26/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.85000	1.81300	0
26/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.75100	1.71400	0
26/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.18100	0.17700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.21200	1.17600	0
26/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.21200	0.20700	0
26/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.65200	1.61600	0
26/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.41900	0.40200	8,220
26/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.93700	0.90500	0
26/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.20100	0.19600	0
26/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.85200	0.82100	0
26/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	1.11600	1.08200	0
26/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.55400	1.51700	0
26/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.33200	0.32000	0
26/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	1.02500	0.99200	0
26/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	1.07100	1.03700	0
26/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.89400	0.86300	2,740
26/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.44400	0.42700	0
26/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.15500	0.15200	0
26/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.25100	0.27000	0
26/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.91200	0.94500	0
26/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.02800	0.03000	2,740
26/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.05100	0.05600	0
26/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.03200	0.03500	0
26/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.38900	0.41300	0
26/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.01100	0.01000	0
26/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.02300	0.02500	0
26/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.05900	0.06400	0
26/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.70800	0.73900	0
26/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.04400	0.04800	0
26/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.27600	0.29500	0
26/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00900	0.00900	8,220
26/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.66900	0.70000	0
26/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.01900	0.01900	0
26/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.78800	0.82000	0
26/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00800	0.00700	0
26/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00700	0.00600	0
26/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.01000	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.02100	0.02100	0
26/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.01400	0.01300	0
26/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.01600	0.01600	0
26/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.01500	0.01500	0
26/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.27830	11.23990	9,991
26/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.30200	1.27100	0
26/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.26100	1.23000	0
26/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.34400	1.31200	0
26/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.25300	2.21600	0
26/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.18400	1.15500	0
26/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.56000	1.52600	0
26/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.30100	2.26400	0
26/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.47200	1.43900	0
26/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.93700	0.91300	0
26/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.84500	0.82400	0
26/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.14700	1.11800	0
26/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.67200	0.65600	0
26/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.51900	0.50800	0
26/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.76600	0.74700	0
26/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.44400	0.43600	0
26/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.74100	0.72300	0
26/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.78400	1.74900	0
26/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.59000	0.57700	0
26/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.61200	0.63700	0
26/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.05600	0.05900	0
26/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.41300	0.43300	0
26/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.91600	0.94600	0
26/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.38800	0.40700	0
26/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.74100	0.76800	0
26/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.49400	0.51600	0
26/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.16900	0.17800	0
26/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.31700	0.33400	0
26/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.25900	0.27300	0
26/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.09400	0.09900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.02300	0.02400	0
26/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.08200	0.08600	0
26/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.15600	0.16500	0
26/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.02500	0.02600	0
26/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.11600	0.12200	0
26/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.13300	0.14000	0
26/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.12400	0.13100	0
26/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.40890	11.36770	14,109
26/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.29000	1.26200	0
26/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.25700	1.22900	0
26/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.32300	1.29400	0
26/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.26400	0.27600	0
26/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.29800	0.31100	0
26/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.28100	0.29400	0
26/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.53830	11.49420	250
26/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.26900	1.27900	0
26/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.30000	1.30900	0
26/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.23800	1.24800	0
26/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.47500	0.52900	0
26/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.43700	0.49000	0
26/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.45600	0.51000	0
26/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.28670	8.29230	12,363
26/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.64100	1.64500	0
26/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.59200	1.59500	0
26/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.00600	1.00800	0
26/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.69200	1.69500	0
26/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.81400	0.82100	0
26/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.02700	0.02900	0
26/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00500	0.00300	0
26/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.01900	0.01600	0
26/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00500	0.00300	0
26/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00400	0.00300	0
26/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.30660	8.30860	22,698



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.12500	1.11900	0
26/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.08100	1.07600	0
26/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.16900	1.16300	0
26/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.99500	0.99200	0
26/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.39600	1.38900	0
26/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.72600	0.72100	0
26/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.95300	0.95100	0
26/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.35000	1.34300	0
26/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.62400	0.61800	0
26/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.11900	2.11600	0
26/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01200	0.00700	0
26/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.21700	0.20900	0
26/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.04300	0.03400	0
26/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.09600	0.09200	0
26/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.16900	0.16200	0
26/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.03900	0.03000	0
26/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.08800	0.08300	0
26/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.06200	0.05400	0
26/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.07400	0.06700	0
26/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.06800	0.06000	0
26/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.32980	8.32900	6,159
26/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.89500	0.88600	0
26/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.92900	0.92100	0
26/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.86100	0.85100	0
26/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.23100	0.22200	0
26/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.19900	0.19200	0
26/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.21500	0.20700	0
26/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.22050	9.25410	0
26/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.31900	2.19500	0
26/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.27900	2.15100	0
26/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.36000	2.23800	0
26/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.39000	0.23400	0
26/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.40900	0.24700	0
26/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.39900	0.24100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.94740	7.85270	25
26/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.71400	0.62900	0
26/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.66900	0.58500	0
26/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.76000	0.67300	0
26/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.38700	0.32600	0
26/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.15100	1.05700	0
26/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.42200	0.35700	0
26/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.10200	1.00800	0
26/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.58100	0.50200	0
26/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.53900	0.46200	0
26/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.05200	0.95900	0
26/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00500	0.00600	0
26/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.04200	0.05900	0
26/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.03400	0.04900	0
26/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00500	0.00500	0
26/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.07500	0.10400	0
26/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00400	0.00400	0
26/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.09000	0.12300	0
26/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.01300	0.02000	0
26/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02200	0.03200	0
26/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.01700	0.02600	0
26/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.03010	7.93480	0
26/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.62500	0.55600	0
26/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.66100	0.58900	0
26/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.59100	0.52600	0
26/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.16100	0.19100	0
26/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.13100	0.15400	0
26/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.14500	0.17100	0
26/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.08560	0.07610	12,659
26/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.09310	0.08750	18,519
26/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.18200	0.19400	12,423

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.41230	0.38880	100,000
26/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.13360	0.15600	100,000
26/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.20760	0.21870	12,346
26/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.13570	9.08150	50
26/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.87500	0.82800	0
26/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.83200	0.78700	0
26/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.91800	0.87100	0
26/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.71100	0.66900	0
26/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	1.01200	0.96100	0
26/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.25100	1.19800	0
26/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.67300	0.63200	0
26/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.44900	0.42200	0
26/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.25100	0.23800	0
26/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.33400	0.31500	0
26/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.75000	0.70700	0
26/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.15500	1.10200	0
26/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.39700	1.34400	0
26/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.50500	0.47400	0
26/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.49500	1.44100	0
26/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.56600	0.53100	0
26/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.42300	0.39800	0
26/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.63600	0.59700	0
26/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.23700	0.22500	0
26/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.31500	0.29700	0
26/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.37900	0.41600	0
26/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.55100	0.59400	0
26/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.10000	0.11600	0
26/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.23700	0.26700	0
26/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.13000	0.15000	0
26/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00900	0.01000	0
26/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.16900	0.19300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.01100	0.01300	0
26/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.01900	0.02100	0
26/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.06400	0.07600	0
26/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.34800	0.38400	0
26/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.51500	0.55700	0
26/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.21300	0.24100	0
26/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.08700	0.10100	0
26/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.01500	0.01700	0
26/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.02600	0.03000	0
26/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.07500	0.08800	0
26/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.03200	0.04000	0
26/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.04600	0.05600	0
26/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.03900	0.04700	0
26/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.26950	9.21370	0
26/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.89500	0.85800	0
26/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.92700	0.89000	0
26/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.86300	0.82800	0
26/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.24400	0.26400	0
26/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.20800	0.22600	0
26/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.22600	0.24400	0
26/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,326.08000	16,213.05000	0
26/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.27000	1.25620	0
26/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.17260	0.15970	0
26/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.12590	0.11430	0
26/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.22110	0.20760	0
26/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00110	0.00140	0
26/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00590	0.00810	0
26/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00260	0.00350	0
26/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.28620	1.27260	0
26/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.12250	0.11260	0
26/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.09470	0.08730	0
26/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15640	0.14550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02020	0.02290	0
26/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05850	0.06470	0
26/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.03630	0.04000	0
27/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.76470	8.06990	303,085
27/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.49300	0.75300	0
27/10/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.09800	0.00000	12,500
27/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.08200	0.14700	0
27/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.07000	0.12500	10,750
27/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00500	0.01400	0
27/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.07400	0.13200	0
27/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00100	0.00300	0
27/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.69400	0.98300	0
27/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.12100	1.42300	0
27/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.56600	1.87100	0
27/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.12600	0.22400	400
27/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.26900	1.57200	0
27/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.83000	1.12800	0
27/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.31600	0.51900	0
27/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.11100	0.19800	0
27/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.13400	0.23800	0
27/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.27200	0.45600	0
27/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.73800	1.03100	0
27/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.16400	0.28800	11,340
27/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.71600	2.02000	0
27/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.20300	0.35100	12,579
27/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.36800	0.59100	0
27/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.15400	0.27000	100
27/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.45900	0.71000	0
27/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.53000	0.79600	0
27/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.02300	1.32400	6,425
27/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.18900	0.32800	0
27/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.56900	0.84100	5,560
27/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.61600	1.92100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.78300	1.08000	0
27/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.39600	0.63000	11,280
27/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.31800	1.62200	0
27/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.36800	1.67100	0
27/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.51600	1.82100	0
27/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.17600	0.30800	0
27/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.81500	2.12000	0
27/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.42700	0.66900	0
27/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.07200	1.37400	0
27/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.97500	1.27500	200
27/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.21800	0.37500	0
27/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.29300	0.48700	0
27/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.92600	1.22600	560
27/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.46700	1.77100	0
27/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.41700	1.72100	0
27/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.76600	2.07000	0
27/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.25300	0.42700	1,000
27/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.34100	0.55400	0
27/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.17000	1.47300	0
27/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.91500	2.22000	0
27/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.23500	0.40000	0
27/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.60900	0.88800	12,300
27/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.21900	1.52200	0
27/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.11800	0.21000	0
27/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.14400	0.25400	560
27/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.66600	1.97100	0
27/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.65100	0.93500	0
27/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.87800	1.17700	0
27/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01300	0.00700	0
27/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.03600	0.01500	0
27/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
27/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.57900	0.38400	0
27/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.70300	0.49000	0
27/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00400	0.00200	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.32000	0.18000	560
27/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.04400	0.01800	0
27/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00500	0.00300	5,000
27/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.17600	0.08400	0
27/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.28800	0.15700	5,128
27/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
27/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00200	0.00100	0
27/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00200	0.00100	0
27/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01100	0.00600	0
27/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.22800	0.11700	0
27/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.35300	0.20500	0
27/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01000	0.00500	0
27/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00700	0.00400	16,340
27/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.11200	0.04900	0
27/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.46100	0.28800	10,750
27/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
27/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00300	0.00100	0
27/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00300	0.00200	0
27/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.05400	0.02100	800
27/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00100	5,000
27/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.13100	0.06000	12,000
27/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01800	0.01000	0
27/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.42400	0.25800	0
27/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.06500	0.02600	3,780
27/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00800	0.00400	0
27/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.09400	0.04000	1,000
27/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.53900	0.35000	400
27/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.15300	0.07100	0
27/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.38800	0.23100	0
27/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
27/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.49900	0.31800	0
27/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.02300	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.25700	0.13600	0
27/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.61900	0.41800	100
27/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.74600	0.52800	0
27/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.20100	0.09900	0
27/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01500	0.00800	0
27/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00400	0.00200	0
27/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.66100	0.45400	0
27/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
27/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00600	0.00300	0
27/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.02900	0.01300	1,000
27/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.96700	0.72700	0
27/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	1.05900	0.81200	0
27/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	1.10500	0.85500	0
27/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	3.19000	2.89400	0
27/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	4.13600	3.83300	0
27/10/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.83300	0.00000	0
27/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.07800	0.03300	0
27/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.86070	8.16840	44,172
27/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.91600	1.19700	0
27/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.87800	1.15400	0
27/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.95700	1.24100	0
27/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.94600	1.22800	0
27/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.83100	1.10000	30,100
27/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.76200	1.01700	0
27/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.11600	1.40700	0
27/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.79600	1.05800	0
27/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.16000	1.45300	0
27/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.58500	0.80100	0
27/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.42100	0.58600	0
27/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.66600	0.90100	0
27/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.31800	0.45400	0
27/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.20500	1.49900	0
27/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.30600	0.43800	0
27/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.07200	1.36200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.40400	0.56500	5,000
27/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.86700	1.14200	10,000
27/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.25000	1.54600	0
27/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.63700	0.86700	0
27/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.34400	0.48800	0
27/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.45700	0.63100	0
27/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.22100	0.32000	3
27/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.52900	1.83200	0
27/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.77100	2.07700	0
27/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.28400	0.40700	0
27/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.27400	0.39300	0
27/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.67300	1.97900	0
27/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.98700	1.27200	0
27/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.49600	0.68100	0
27/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.29500	0.42200	0
27/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.43400	1.73500	0
27/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.53900	0.73900	0
27/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.34100	1.64000	0
27/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.38700	1.68700	0
27/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.90500	1.18500	0
27/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.29500	1.59200	0
27/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.47600	0.65600	0
27/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.38800	0.54500	0
27/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.43900	0.60800	0
27/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.35800	0.50700	0
27/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.69700	0.93700	0
27/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.72900	0.97700	0
27/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.03000	1.31700	0
27/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.51700	0.70900	0
27/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.37300	0.52500	0
27/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.61100	0.83300	5,000
27/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.48100	1.78400	0
27/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.72200	2.02800	0
27/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.56100	0.76900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.33100	0.47100	0
27/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.72000	0.55300	0
27/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.30000	0.20100	0
27/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01100	0.01000	0
27/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.02000	0.01600	0
27/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.25000	0.16500	2,420
27/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.61200	0.45700	0
27/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.35600	0.24100	0
27/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.06900	0.04900	0
27/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.16800	0.10900	0
27/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.18600	0.11900	0
27/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.64700	0.48900	0
27/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.47800	0.34000	0
27/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.57700	0.42700	0
27/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.41500	0.28800	0
27/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.03400	0.02400	0
27/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.09400	0.06700	0
27/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.02600	0.01900	2,420
27/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.03000	0.02200	0
27/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.32800	0.22100	0
27/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.02300	0.01700	0
27/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.83400	0.65400	0
27/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.38500	0.26300	0
27/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.07600	0.05400	0
27/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01200	0.01100	0
27/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.91300	0.72500	0
27/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.87300	0.68900	0
27/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01000	0.00900	0
27/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01800	0.01400	0
27/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.16000	0.95200	0
27/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.44600	0.31300	0
27/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.68300	0.52000	0
27/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.22600	0.14900	0
27/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.03900	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.10600	0.07400	0
27/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.54300	0.39700	0
27/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.06100	0.04400	0
27/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.79500	0.62000	0
27/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.04400	0.03100	10,000
27/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.75700	0.58600	0
27/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.20500	0.13300	0
27/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.51000	0.36800	0
27/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.27400	0.18300	0
27/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.04900	0.03500	0
27/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.13500	0.09000	0
27/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.05500	0.03900	0
27/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.15100	0.09900	0
27/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.12000	0.08200	0
27/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08500	0.06000	1,000
27/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.08200	0.05900	0
27/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.10300	0.07200	0
27/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.09100	0.06500	0
27/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.95180	8.26200	22,467
27/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.91600	1.17200	0
27/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.88500	1.13400	0
27/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.94700	1.21000	0
27/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.19500	0.14800	0
27/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.23300	0.17200	0
27/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.21400	0.16000	0
27/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.04110	8.35440	979
27/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.08600	1.34700	0
27/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.05400	1.31200	0
27/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.11900	1.38400	16,000
27/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.02500	1.27700	37,000
27/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.40800	0.53300	4,000
27/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.42500	0.55500	360
27/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.75000	0.94100	0
27/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.53300	0.68700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.09200	0.93300	4,000
27/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.56700	1.37900	0
27/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.60900	0.48700	360
27/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.48400	1.30100	0
27/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.22800	0.18000	0
27/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.28400	0.22300	0
27/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.26300	0.20800	0
27/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.24500	0.19300	0
27/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.12280	8.45570	0
27/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.96400	1.18700	0
27/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.94300	1.16300	0
27/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.98500	1.21100	0
27/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.84900	1.05500	300
27/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.54200	0.69300	540
27/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.51900	1.33700	0
27/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.51200	0.40500	0
27/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.72600	0.59900	540
27/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.57000	0.45700	0
27/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.54100	0.43100	0
27/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.20500	8.57480	0
27/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.99900	1.23500	0
27/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.65900	0.84000	180
27/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.94500	1.17800	0
27/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.98000	1.21600	0
27/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.01800	1.25600	0
27/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.71300	0.58100	0
27/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.55400	1.36500	0
27/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.77500	0.64100	0
27/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.84000	0.70300	180
27/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.74400	0.61000	0
27/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.93370	9.63020	0
27/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.70900	2.19000	0
27/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.89200	2.38100	200
27/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.69000	2.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.72600	2.20700	0
27/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.24200	1.02700	0
27/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.95800	0.75100	0
27/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.30600	1.09300	0
27/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.27500	1.06000	0
27/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.03420	10.33400	0
27/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.39800	2.64200	0
27/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.41800	2.65900	0
27/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.37900	2.62500	0
27/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.59500	1.54100	0
27/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.53400	1.47500	0
27/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.56400	1.50800	0
27/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.76470	8.06990	423
27/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.78301	1.07961	0
27/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.73801	1.03123	0
27/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.83040	1.12822	0
27/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.01570	0.00832	0
27/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.02331	0.01133	0
27/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01831	0.00971	0
27/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.86070	8.16840	177
27/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.58540	0.80063	0
27/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.56140	0.76915	0
27/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.61055	0.83317	0
27/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.24985	0.16477	0
27/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.30070	0.20075	0
27/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.27470	0.18223	0
27/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.46850	12.83010	16,117
27/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.89500	1.21600	0
27/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.85300	1.17100	0
27/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.93700	1.26200	0
27/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.97900	2.33800	0
27/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.78200	2.14000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.51300	0.76000	0
27/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.20300	1.55000	0
27/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.69800	0.99800	0
27/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.81300	1.12700	0
27/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.09500	0.04700	0
27/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.13000	0.06800	0
27/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.03500	0.02000	0
27/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.24500	0.13000	0
27/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.01400	0.01000	0
27/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01100	0.00800	0
27/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.06900	0.03200	0
27/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.08500	0.04100	0
27/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.07700	0.03600	0
27/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.61000	12.97360	3,818
27/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.32800	1.64200	0
27/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.29100	1.59900	0
27/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.36600	1.68600	0
27/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.25500	1.55600	0
27/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.15100	1.43300	0
27/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.02200	1.29000	0
27/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.70800	2.04600	0
27/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.08500	1.36000	0
27/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.80800	1.03900	0
27/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.40400	1.73000	0
27/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.79800	2.13800	0
27/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.62000	1.95500	0
27/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.11000	0.08100	0
27/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.08800	0.06400	0
27/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.14400	0.10600	0
27/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.49800	0.36500	0
27/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.27500	0.18600	0
27/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.09800	0.07200	0
27/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.31200	0.21600	0
27/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.24100	0.15900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.19500	0.13200	0
27/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.15600	0.11200	0
27/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.18100	0.12500	0
27/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.16800	0.11800	0
27/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.74440	13.11030	2,837
27/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.30200	1.55000	0
27/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.33200	1.58300	0
27/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.27300	1.51800	0
27/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.42900	0.30800	0
27/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.38800	0.27300	0
27/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.40800	0.29000	0
27/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10250	0.10630	5,530
27/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02252	0.02632	0
27/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01275	0.01640	0
27/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03250	0.03630	0
27/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
27/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00025	0.00010	0
27/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
27/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10390	0.10780	6
27/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01487	0.01844	0
27/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02401	0.02787	0
27/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00821	0.01088	0
27/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00431	0.00308	0
27/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00011	0.00007	0
27/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00097	0.00064	0
27/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.97800	11.14350	29,139
27/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.19700	1.35800	0
27/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.14900	1.30900	0
27/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.24500	1.40700	0
27/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.01200	1.16400	0
27/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.44000	1.60300	0
27/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.68600	1.85000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.58700	1.75100	0
27/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.13700	0.18100	0
27/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.05700	1.21200	0
27/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.16300	0.21200	0
27/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.48900	1.65200	0
27/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.33200	0.41900	8,220
27/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.79700	0.93700	0
27/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.15400	0.20100	0
27/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.71700	0.85200	0
27/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.96800	1.11600	0
27/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.39100	1.55400	0
27/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.26100	0.33200	0
27/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.88100	1.02500	0
27/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.92400	1.07100	0
27/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.75700	0.89400	2,740
27/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.35300	0.44400	0
27/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.11700	0.15500	0
27/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.32500	0.25100	0
27/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.03900	0.91200	0
27/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.04600	0.02800	2,740
27/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.07900	0.05100	0
27/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.05300	0.03200	0
27/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.48300	0.38900	0
27/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.01300	0.01100	0
27/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.04000	0.02300	0
27/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.08900	0.05900	0
27/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.82600	0.70800	0
27/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.06900	0.04400	0
27/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.35400	0.27600	0
27/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.01100	0.00900	8,220
27/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.78500	0.66900	0
27/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.02900	0.01900	0
27/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.90900	0.78800	0
27/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00900	0.00800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00800	0.00700	0
27/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.01200	0.01000	0
27/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.03400	0.02100	0
27/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.01700	0.01400	0
27/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.02100	0.01600	0
27/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.01900	0.01500	0
27/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.11030	11.27830	9,991
27/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.17200	1.30200	0
27/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.13400	1.26100	0
27/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.21000	1.34400	0
27/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.09600	2.25300	0
27/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.06100	1.18400	0
27/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.41700	1.56000	0
27/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.14300	2.30100	0
27/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.33200	1.47200	0
27/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.82900	0.93700	0
27/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.74900	0.84500	0
27/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.02600	1.14700	0
27/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.58800	0.67200	0
27/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.44900	0.51900	0
27/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.67500	0.76600	0
27/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.38200	0.44400	0
27/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.65200	0.74100	0
27/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.51400	0.59000	0
27/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.63600	1.78400	0
27/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.07600	0.05600	0
27/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.70400	0.61200	0
27/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.49200	0.41300	0
27/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.02200	0.91600	0
27/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.46500	0.38800	0
27/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.83900	0.74100	0
27/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.57800	0.49400	0
27/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.21600	0.16900	0
27/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.38900	0.31700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.31900	0.25900	0
27/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.12200	0.09400	0
27/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.03300	0.02300	0
27/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.10700	0.08200	0
27/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.20100	0.15600	0
27/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.03600	0.02500	0
27/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.15000	0.11600	0
27/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.17400	0.13300	0
27/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.16200	0.12400	0
27/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.23710	11.40890	14,109
27/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.17300	1.29000	0
27/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.14100	1.25700	0
27/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.20500	1.32300	0
27/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.31800	0.26400	0
27/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.35400	0.29800	0
27/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.33600	0.28100	0
27/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.36020	11.53830	250
27/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.18700	1.26900	0
27/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.15800	1.23800	0
27/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.21600	1.30000	0
27/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.53100	0.43700	0
27/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.57300	0.47500	0
27/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.55200	0.45600	0
27/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.24000	8.28670	12,362
27/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.59300	1.64100	0
27/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.54400	1.59200	0
27/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.96200	1.00600	0
27/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.64300	1.69200	0
27/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.77700	0.81400	0
27/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.03700	0.02700	0
27/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00300	0.00500	0
27/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02200	0.01900	0
27/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00400	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00300	0.00400	0
27/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.25810	8.30660	22,505
27/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.08400	1.12500	0
27/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.04300	1.08100	0
27/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.12700	1.16900	0
27/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.96200	0.99500	0
27/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.34700	1.39600	0
27/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.70100	0.72600	0
27/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.92200	0.95300	0
27/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.30200	1.35000	0
27/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.06700	2.11900	0
27/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.60400	0.62400	0
27/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.24600	0.21700	0
27/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00900	0.01200	0
27/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.04400	0.04300	0
27/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.11400	0.09600	0
27/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.19300	0.16900	0
27/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.03900	0.03900	0
27/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.10400	0.08800	0
27/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.06900	0.06200	0
27/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.08500	0.07400	0
27/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.07600	0.06800	0
27/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.27730	8.32980	6,159
27/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.87400	0.89500	0
27/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.84100	0.86100	0
27/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.90800	0.92900	0
27/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.23100	0.19900	0
27/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.26400	0.23100	0
27/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.24700	0.21500	0
27/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.25230	9.22050	0
27/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.34200	2.31900	0
27/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.30200	2.27900	0
27/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.38200	2.36000	0
27/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.38000	0.39000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.40000	0.40900	0
27/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.39000	0.39900	0
27/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.79720	7.94740	25
27/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.57600	0.71400	0
27/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.53200	0.66900	0
27/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.62000	0.76000	0
27/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.28000	0.38700	0
27/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.00200	1.15100	0
27/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.31000	0.42200	0
27/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.95200	1.10200	0
27/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.45000	0.58100	0
27/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.90300	1.05200	0
27/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.41300	0.53900	0
27/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.06600	0.04200	0
27/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00600	0.00500	0
27/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.05300	0.03400	0
27/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00500	0.00500	0
27/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.11300	0.07500	0
27/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00500	0.00400	0
27/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.13300	0.09000	0
27/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02300	0.01300	0
27/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.03500	0.02200	0
27/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.02900	0.01700	0
27/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.87830	8.03010	0
27/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.50900	0.62500	0
27/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.47900	0.59100	0
27/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.54000	0.66100	0
27/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.16200	0.13100	0
27/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.20100	0.16100	0
27/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.18100	0.14500	0
27/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.05270	0.08560	12,659
27/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.05290	0.09310	18,519

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.22330	0.18200	12,423
27/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.30120	0.41230	100,000
27/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.20900	0.13360	100,000
27/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.24960	0.20760	12,346
27/10/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.05000	0.09680	18,750
27/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.99180	9.13570	50
27/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.73500	0.87500	0
27/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.69400	0.83200	0
27/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.77700	0.91800	0
27/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.57900	0.71100	0
27/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.86400	1.01200	0
27/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.10400	1.25100	0
27/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.54300	0.67300	0
27/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.34500	0.44900	0
27/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.18100	0.25100	0
27/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.24900	0.33400	0
27/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.61600	0.75000	0
27/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.00600	1.15500	0
27/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.25100	1.39700	0
27/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.39400	0.50500	0
27/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.34900	1.49500	0
27/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.44900	0.56600	0
27/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.32300	0.42300	0
27/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.51000	0.63600	0
27/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.23300	0.31500	0
27/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.17000	0.23700	0
27/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.62800	0.55100	0
27/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.44100	0.37900	0
27/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.11800	0.10000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.28100	0.23700	0
27/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.15700	0.13000	0
27/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00700	0.00900	0
27/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.20200	0.16900	0
27/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00900	0.01100	0
27/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.01400	0.01900	0
27/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.07400	0.06400	0
27/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.40700	0.34800	0
27/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.58900	0.51500	0
27/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.25300	0.21300	0
27/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.10100	0.08700	0
27/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.01200	0.01500	0
27/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.02200	0.02600	0
27/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.08700	0.07500	0
27/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.03500	0.03200	0
27/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.05200	0.04600	0
27/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.04300	0.03900	0
27/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.12340	9.26950	0
27/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.76900	0.89500	0
27/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.73900	0.86300	0
27/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.80000	0.92700	0
27/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.22700	0.20800	0
27/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.26600	0.24400	0
27/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.24600	0.22600	0
27/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,876.36000	16,326.08000	0
27/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.22110	1.27000	0
27/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.12510	0.17260	0
27/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.17280	0.22110	0
27/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.08390	0.12590	0
27/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.01280	0.00590	0
27/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00170	0.00110	0
27/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00400	0.00260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.23710	1.28620	0
27/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.08790	0.12250	0
27/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.11660	0.15640	0
27/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.06630	0.09470	0
27/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.07920	0.05850	0
27/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02950	0.02020	0
27/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.05080	0.03630	0
28/10/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.77370	7.76470	247,806
28/10/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.49800	0.49300	0
28/10/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.46300	0.45900	0
28/10/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.53600	0.53000	0
28/10/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.03100	1.02300	6,425
28/10/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.18800	0.18900	0
28/10/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.57500	0.56900	5,560
28/10/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.62500	1.61600	0
28/10/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.79100	0.78300	0
28/10/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.39900	0.39600	11,280
28/10/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.32600	1.31800	0
28/10/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.37600	1.36800	0
28/10/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.52500	1.51600	0
28/10/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.17400	0.17600	0
28/10/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.82400	1.81500	0
28/10/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.43000	0.42700	0
28/10/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.08000	1.07200	0
28/10/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.98300	0.97500	200
28/10/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.21700	0.21800	0
28/10/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.29400	0.29300	0
28/10/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.93400	0.92600	560
28/10/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.47500	1.46700	0
28/10/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.42600	1.41700	0
28/10/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.77400	1.76600	0
28/10/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.25200	0.25300	1,000
28/10/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.34300	0.34100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.17800	1.17000	0
28/10/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.92400	1.91500	0
28/10/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.23400	0.23500	0
28/10/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.61600	0.60900	12,300
28/10/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.22800	1.21900	0
28/10/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.11500	0.11800	0
28/10/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.14100	0.14400	560
28/10/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.67500	1.66600	0
28/10/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.65800	0.65100	0
28/10/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.88600	0.87800	0
28/10/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.70100	0.69400	0
28/10/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.12900	1.12100	0
28/10/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.57500	1.56600	0
28/10/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.12300	0.12600	400
28/10/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.27700	1.26900	0
28/10/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.83800	0.83000	0
28/10/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.31800	0.31600	0
28/10/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.10800	0.11100	0
28/10/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.13200	0.13400	0
28/10/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.27200	0.27200	0
28/10/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.07900	0.08200	0
28/10/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.07100	0.07400	0
28/10/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
28/10/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.74600	0.73800	0
28/10/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.16200	0.16400	11,340
28/10/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.72400	1.71600	0
28/10/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.20200	0.20300	12,579
28/10/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.37000	0.36800	0
28/10/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.15100	0.15400	100
28/10/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.06700	0.07000	10,750
28/10/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00400	0.00500	0
28/10/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.09500	0.09800	12,500
28/10/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	3.18000	3.19000	0
28/10/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	4.12700	4.13600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.52700	0.53900	400
28/10/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.14600	0.15300	0
28/10/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.37800	0.38800	0
28/10/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
28/10/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.48800	0.49900	0
28/10/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.02200	0.02300	0
28/10/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.95500	0.96700	0
28/10/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	1.04700	1.05900	0
28/10/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	1.09300	1.10500	0
28/10/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.82100	0.83300	0
28/10/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.24800	0.25700	0
28/10/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.60800	0.61900	100
28/10/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.73400	0.74600	0
28/10/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.19400	0.20100	0
28/10/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.01400	0.01500	0
28/10/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00300	0.00400	0
28/10/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.64900	0.66100	0
28/10/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
28/10/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00500	0.00600	0
28/10/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.02700	0.02900	1,000
28/10/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01200	0.01300	0
28/10/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.03400	0.03600	0
28/10/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
28/10/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.56700	0.57900	0
28/10/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.69100	0.70300	0
28/10/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00400	0.00400	560
28/10/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.31000	0.32000	560
28/10/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.04200	0.04400	0
28/10/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
28/10/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00400	0.00500	5,000
28/10/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.16900	0.17600	0
28/10/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.27800	0.28800	5,128
28/10/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
28/10/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00100	0.00200	0
28/10/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01000	0.01100	0
28/10/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.22000	0.22800	0
28/10/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.34300	0.35300	0
28/10/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00900	0.01000	0
28/10/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00600	0.00700	16,340
28/10/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.10600	0.11200	0
28/10/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
28/10/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.45000	0.46100	10,750
28/10/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
28/10/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00200	0.00300	0
28/10/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00200	0.00300	0
28/10/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.05100	0.05400	800
28/10/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00100	5,000
28/10/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.12500	0.13100	12,000
28/10/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.01700	0.01800	0
28/10/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.41400	0.42400	0
28/10/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.06200	0.06500	3,780
28/10/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00700	0.00800	0
28/10/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.08900	0.09400	1,000
28/10/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.07400	0.07800	0
28/10/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.86990	7.86070	45,632
28/10/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.92500	0.91600	0
28/10/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.88600	0.87800	0
28/10/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.96600	0.95700	0
28/10/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.95400	0.94600	0
28/10/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.83900	0.83100	30,100
28/10/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.77000	0.76200	0
28/10/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.12500	1.11600	0
28/10/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.80400	0.79600	0
28/10/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.16900	1.16000	0
28/10/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.59100	0.58500	0
28/10/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.42400	0.42100	0
28/10/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.67300	0.66600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.32000	0.31800	0
28/10/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.21300	1.20500	0
28/10/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.30700	0.30600	0
28/10/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.08100	1.07200	0
28/10/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.40700	0.40400	5,000
28/10/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.87600	0.86700	10,000
28/10/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.25800	1.25000	0
28/10/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.64400	0.63700	0
28/10/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.28500	0.28400	0
28/10/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.27400	0.27400	0
28/10/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.35000	1.34100	0
28/10/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.39600	1.38700	0
28/10/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.53800	1.52900	0
28/10/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.78000	1.77100	0
28/10/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.56700	0.56100	0
28/10/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.33200	0.33100	0
28/10/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.68200	1.67300	0
28/10/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.99600	0.98700	0
28/10/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.50000	0.49600	0
28/10/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.29600	0.29500	0
28/10/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.44300	1.43400	0
28/10/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.54400	0.53900	0
28/10/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.34600	0.34400	0
28/10/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.46100	0.45700	0
28/10/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.91300	0.90500	0
28/10/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.30400	1.29500	0
28/10/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.48000	0.47600	0
28/10/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.39000	0.38800	0
28/10/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.44200	0.43900	0
28/10/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.36000	0.35800	0
28/10/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.70400	0.69700	0
28/10/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.73700	0.72900	0
28/10/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.03800	1.03000	0
28/10/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.52100	0.51700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.37500	0.37300	0
28/10/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.61700	0.61100	5,000
28/10/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.49000	1.48100	0
28/10/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.73100	1.72200	0
28/10/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.22000	0.22100	3
28/10/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	1.15000	1.16000	0
28/10/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01100	0.01100	0
28/10/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.02000	0.02000	0
28/10/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.24700	0.25000	2,420
28/10/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.60500	0.61200	0
28/10/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.35100	0.35600	0
28/10/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.06800	0.06900	0
28/10/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.16700	0.16800	0
28/10/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.18400	0.18600	0
28/10/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.64000	0.64700	0
28/10/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.47200	0.47800	0
28/10/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.57000	0.57700	0
28/10/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.41000	0.41500	0
28/10/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.03400	0.03400	0
28/10/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.09300	0.09400	0
28/10/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.44100	0.44600	0
28/10/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.67600	0.68300	0
28/10/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.32400	0.32800	0
28/10/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.02300	0.02300	0
28/10/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.82600	0.83400	0
28/10/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.38000	0.38500	0
28/10/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.07600	0.07600	0
28/10/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01200	0.01200	0
28/10/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.71200	0.72000	0
28/10/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.29700	0.30000	0
28/10/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01000	0.01000	0
28/10/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.01800	0.01800	0
28/10/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.02600	0.02600	2,420
28/10/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.03000	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.90400	0.91300	0
28/10/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.86500	0.87300	0
28/10/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.22400	0.22600	0
28/10/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.03800	0.03900	0
28/10/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.10600	0.10600	0
28/10/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.53700	0.54300	0
28/10/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.06100	0.06100	0
28/10/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.78700	0.79500	0
28/10/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.04300	0.04400	10,000
28/10/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.75000	0.75700	0
28/10/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.20300	0.20500	0
28/10/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.50400	0.51000	0
28/10/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.27100	0.27400	0
28/10/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.04900	0.04900	0
28/10/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.13400	0.13500	0
28/10/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.05500	0.05500	0
28/10/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.15000	0.15100	0
28/10/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.11900	0.12000	0
28/10/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08400	0.08500	1,000
28/10/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.08200	0.08200	0
28/10/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.10200	0.10300	0
28/10/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.09100	0.09100	0
28/10/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.96120	7.95180	22,467
28/10/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.92300	0.91600	0
28/10/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.89300	0.88500	0
28/10/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.95500	0.94700	0
28/10/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.19400	0.19500	0
28/10/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.23200	0.23300	0
28/10/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.21200	0.21400	0
28/10/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.05130	8.04110	979
28/10/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.09700	1.08600	0
28/10/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.06400	1.05400	0
28/10/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.13000	1.11900	16,000
28/10/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.03500	1.02500	37,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.42900	0.42500	360
28/10/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.75700	0.75000	0
28/10/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.53700	0.53300	0
28/10/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.41100	0.40800	4,000
28/10/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	1.08600	1.09200	4,000
28/10/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.56000	1.56700	0
28/10/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.60600	0.60900	360
28/10/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.47800	1.48400	0
28/10/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.22900	0.22800	0
28/10/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.28400	0.28400	0
28/10/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.26300	0.26300	0
28/10/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.24600	0.24500	0
28/10/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.13360	8.12280	0
28/10/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.97600	0.96400	0
28/10/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.85900	0.84900	300
28/10/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.95600	0.94300	0
28/10/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.99700	0.98500	0
28/10/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.54800	0.54200	540
28/10/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.51300	0.51200	0
28/10/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.72500	0.72600	540
28/10/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.57200	0.57000	0
28/10/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.51400	1.51900	0
28/10/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.54200	0.54100	0
28/10/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.21560	8.20500	0
28/10/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.00800	0.99900	0
28/10/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.99000	0.98000	0
28/10/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.02800	1.01800	0
28/10/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.66500	0.65900	180
28/10/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.95400	0.94500	0
28/10/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.83800	0.84000	180
28/10/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.71200	0.71300	0
28/10/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.54900	1.55400	0
28/10/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.77400	0.77500	0
28/10/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.74200	0.74400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.94340	8.93370	0
28/10/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.71500	1.70900	0
28/10/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.69600	1.69000	0
28/10/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.90000	1.89200	200
28/10/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.73200	1.72600	0
28/10/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.23900	1.24200	0
28/10/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.95700	0.95800	0
28/10/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.30300	1.30600	0
28/10/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.27200	1.27500	0
28/10/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.04390	10.03420	0
28/10/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.40300	2.39800	0
28/10/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.38400	2.37900	0
28/10/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.42300	2.41800	0
28/10/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.52900	1.53400	0
28/10/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.59000	1.59500	0
28/10/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.55900	1.56400	0
28/10/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.77370	7.76470	418
28/10/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.79087	0.78301	0
28/10/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.74559	0.73801	0
28/10/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.83832	0.83040	0
28/10/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.01462	0.01570	0
28/10/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.02189	0.02331	0
28/10/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.01717	0.01831	0
28/10/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.86990	7.86070	177
28/10/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.59136	0.58540	0
28/10/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.56696	0.56140	0
28/10/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.61689	0.61055	0
28/10/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.24699	0.24985	0
28/10/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.29706	0.30070	0
28/10/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.27146	0.27470	0
28/10/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.53560	12.46850	15,102
28/10/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.93600	0.89500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.89100	0.85300	0
28/10/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.98000	0.93700	0
28/10/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.52000	0.51300	0
28/10/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.25800	1.20300	0
28/10/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.72100	0.69800	0
28/10/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.84800	0.81300	0
28/10/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.04300	1.97900	0
28/10/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.84500	1.78200	0
28/10/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00900	0.01400	0
28/10/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00700	0.01100	0
28/10/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.06200	0.09500	0
28/10/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.08500	0.13000	0
28/10/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.02200	0.03500	0
28/10/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.18400	0.24500	0
28/10/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.04400	0.06900	0
28/10/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.05500	0.08500	0
28/10/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.05000	0.07700	0
28/10/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.67810	12.61000	3,918
28/10/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.35600	1.32800	0
28/10/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.31700	1.29100	0
28/10/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.39900	1.36600	0
28/10/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.27900	1.25500	0
28/10/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.03400	1.02200	0
28/10/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.75700	1.70800	0
28/10/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.10100	1.08500	0
28/10/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.80700	0.80800	0
28/10/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.44300	1.40400	0
28/10/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.84900	1.79800	0
28/10/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.17000	1.15100	0
28/10/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.66600	1.62000	0
28/10/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.08800	0.11000	0
28/10/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.19200	0.24100	0
28/10/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.07100	0.08800	0
28/10/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.11500	0.14400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.42900	0.49800	0
28/10/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.22300	0.27500	0
28/10/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.07900	0.09800	0
28/10/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.25600	0.31200	0
28/10/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.15100	0.19500	0
28/10/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.12100	0.15600	0
28/10/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.13900	0.18100	0
28/10/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.12800	0.16800	0
28/10/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.81200	12.74440	2,837
28/10/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.33200	1.30200	0
28/10/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.30200	1.27300	0
28/10/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.36300	1.33200	0
28/10/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.35100	0.38800	0
28/10/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.39000	0.42900	0
28/10/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.37000	0.40800	0
28/10/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10270	0.10250	5,415
28/10/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02272	0.02252	0
28/10/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03270	0.03250	0
28/10/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01291	0.01275	0
28/10/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00021	0.00025	0
28/10/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
28/10/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00002	0.00002	0
28/10/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10410	0.10390	6
28/10/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01502	0.01487	0
28/10/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00827	0.00821	0
28/10/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02420	0.02401	0
28/10/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00010	0.00011	0
28/10/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00417	0.00431	0
28/10/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00092	0.00097	0
28/10/2011	€ / R On 19 December 2011			Foreign Exchange Future	11.01200	10.97800	24,821
28/10/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.22200	1.19700	0
28/10/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.17300	1.14900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.27100	1.24500	0
28/10/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	1.03100	1.01200	0
28/10/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.46900	1.44000	0
28/10/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.71600	1.68600	0
28/10/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.61700	1.58700	0
28/10/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.12700	0.13700	0
28/10/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	1.07700	1.05700	0
28/10/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.15100	0.16300	0
28/10/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.51800	1.48900	0
28/10/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.32100	0.33200	8,220
28/10/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.80700	0.79700	0
28/10/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.14200	0.15400	0
28/10/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.72400	0.71700	0
28/10/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.98500	0.96800	0
28/10/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.41900	1.39100	0
28/10/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.24900	0.26100	0
28/10/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.89400	0.88100	0
28/10/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.76500	0.75700	2,740
28/10/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.34300	0.35300	0
28/10/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.10700	0.11700	0
28/10/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.93900	0.92400	0
28/10/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.02700	0.04600	2,740
28/10/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.05300	0.07900	0
28/10/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.28100	0.32500	0
28/10/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.99500	1.03900	0
28/10/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.03200	0.05300	0
28/10/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.43700	0.48300	0
28/10/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00700	0.01300	0
28/10/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.02300	0.04000	0
28/10/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.06200	0.08900	0
28/10/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.78000	0.82600	0
28/10/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.04500	0.06900	0
28/10/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.30900	0.35400	0
28/10/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00600	0.01100	8,220

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.73900	0.78500	0
28/10/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.01500	0.02900	0
28/10/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.86500	0.90900	0
28/10/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00500	0.00900	0
28/10/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00400	0.00800	0
28/10/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00700	0.01200	0
28/10/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.01900	0.03400	0
28/10/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00900	0.01700	0
28/10/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.01100	0.02100	0
28/10/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.01000	0.01900	0
28/10/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.14430	11.11030	9,991
28/10/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.17000	1.17200	0
28/10/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.13200	1.13400	0
28/10/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.21000	1.21000	0
28/10/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.11700	2.09600	0
28/10/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	1.05600	1.06100	0
28/10/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.42400	1.41700	0
28/10/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.16500	2.14300	0
28/10/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.33700	1.33200	0
28/10/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.81400	0.82900	0
28/10/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.73100	0.74900	0
28/10/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	1.01900	1.02600	0
28/10/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.56700	0.58800	0
28/10/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.42800	0.44900	0
28/10/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.65600	0.67500	0
28/10/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.36200	0.38200	0
28/10/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.63200	0.65200	0
28/10/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.64800	1.63600	0
28/10/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.49200	0.51400	0
28/10/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.64800	0.70400	0
28/10/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.05400	0.07600	0
28/10/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.43800	0.49200	0
28/10/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.96800	1.02200	0
28/10/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.41200	0.46500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.78400	0.83900	0
28/10/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.52300	0.57800	0
28/10/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.17500	0.21600	0
28/10/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.33700	0.38900	0
28/10/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.27000	0.31900	0
28/10/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.09300	0.12200	0
28/10/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.02100	0.03300	0
28/10/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.08000	0.10700	0
28/10/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.16200	0.20100	0
28/10/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.02300	0.03600	0
28/10/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.11600	0.15000	0
28/10/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.13800	0.17400	0
28/10/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.12600	0.16200	0
28/10/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.27140	11.23710	14,109
28/10/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.15700	1.17300	0
28/10/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.12500	1.14100	0
28/10/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.19000	1.20500	0
28/10/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.26900	0.31800	0
28/10/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.30400	0.35400	0
28/10/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.28600	0.33600	0
28/10/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.39620	11.36020	250
28/10/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.13100	1.18700	0
28/10/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.16200	1.21600	0
28/10/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.14000	1.15800	0
28/10/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.51900	0.57300	0
28/10/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.44100	0.53100	0
28/10/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.46000	0.55200	0
28/10/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.28410	8.24000	12,362
28/10/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.63600	1.59300	0
28/10/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.99900	0.96200	0
28/10/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.58600	1.54400	0
28/10/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.68600	1.64300	0
28/10/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.81000	0.77700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.02600	0.03700	0
28/10/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00200	0.00300	0
28/10/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00200	0.00400	0
28/10/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.01500	0.02200	0
28/10/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
28/10/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.30130	8.25810	22,505
28/10/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.11400	1.08400	0
28/10/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.07100	1.04300	0
28/10/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.15800	1.12700	0
28/10/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.98800	0.96200	0
28/10/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.38200	1.34700	0
28/10/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.72000	0.70100	0
28/10/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.94700	0.92200	0
28/10/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.33600	1.30200	0
28/10/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.61800	0.60400	0
28/10/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.10900	2.06700	0
28/10/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00800	0.00900	0
28/10/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.21700	0.24600	0
28/10/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.03500	0.04400	0
28/10/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.09600	0.11400	0
28/10/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.16900	0.19300	0
28/10/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.03100	0.03900	0
28/10/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.08700	0.10400	0
28/10/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.05700	0.06900	0
28/10/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.07000	0.08500	0
28/10/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.06300	0.07600	0
28/10/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.32170	8.27730	6,159
28/10/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.88900	0.87400	0
28/10/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.92400	0.90800	0
28/10/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.85600	0.84100	0
28/10/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.23400	0.26400	0
28/10/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.20200	0.23100	0
28/10/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.21700	0.24700	0
28/10/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.29630	9.25230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.38000	2.34200	0
28/10/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.34000	2.30200	0
28/10/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.42100	2.38200	0
28/10/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37500	0.38000	0
28/10/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.39400	0.40000	0
28/10/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.38400	0.39000	0
28/10/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.82260	7.79720	15
28/10/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.59600	0.57600	0
28/10/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.55200	0.53200	0
28/10/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.64100	0.62000	0
28/10/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.29100	0.28000	0
28/10/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.02600	1.00200	0
28/10/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.32200	0.31000	0
28/10/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.97700	0.95200	0
28/10/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.46800	0.45000	0
28/10/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.42800	0.41300	0
28/10/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.92800	0.90300	0
28/10/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00500	0.00600	0
28/10/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.05500	0.06600	0
28/10/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.04500	0.05300	0
28/10/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00400	0.00500	0
28/10/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.09900	0.11300	0
28/10/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00300	0.00500	0
28/10/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.11800	0.13300	0
28/10/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.01800	0.02300	0
28/10/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.02900	0.03500	0
28/10/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.02300	0.02900	0
28/10/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.90400	7.87830	0
28/10/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.52400	0.50900	0
28/10/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.55500	0.54000	0
28/10/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.49400	0.47900	0
28/10/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.19000	0.20100	0
28/10/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.15100	0.16200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.17000	0.18100	0
28/10/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.05270	0.05270	12,659
28/10/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.05290	0.05290	18,519
28/10/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.22330	0.22330	12,423
28/10/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.30310	0.30120	100,000
28/10/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.20630	0.20900	100,000
28/10/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.24960	0.24960	12,346
28/10/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.05630	0.05000	18,750
28/10/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.02110	8.99180	50
28/10/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.75800	0.73500	0
28/10/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.71600	0.69400	0
28/10/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.80100	0.77700	0
28/10/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.59800	0.57900	0
28/10/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.89000	0.86400	0
28/10/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.13100	1.10400	0
28/10/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.56200	0.54300	0
28/10/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.35600	0.34500	0
28/10/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.18300	0.18100	0
28/10/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.25400	0.24900	0
28/10/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.63600	0.61600	0
28/10/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.03300	1.00600	0
28/10/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.27800	1.25100	0
28/10/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.40700	0.39400	0
28/10/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.37700	1.34900	0
28/10/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.46400	0.44900	0
28/10/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.33200	0.32300	0
28/10/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.52800	0.51000	0
28/10/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.17200	0.17000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.23800	0.23300	0
28/10/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.41700	0.44100	0
28/10/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.60100	0.62800	0
28/10/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.10700	0.11800	0
28/10/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.26100	0.28100	0
28/10/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.14300	0.15700	0
28/10/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00600	0.00700	0
28/10/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.18600	0.20200	0
28/10/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00700	0.00900	0
28/10/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.01200	0.01400	0
28/10/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.06500	0.07400	0
28/10/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.38300	0.40700	0
28/10/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.56200	0.58900	0
28/10/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.23500	0.25300	0
28/10/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.09100	0.10100	0
28/10/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.01000	0.01200	0
28/10/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.01900	0.02200	0
28/10/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.07700	0.08700	0
28/10/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.03000	0.03500	0
28/10/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.04500	0.05200	0
28/10/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.03700	0.04300	0
28/10/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.15290	9.12340	0
28/10/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.78800	0.76900	0
28/10/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.81900	0.80000	0
28/10/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.75700	0.73900	0
28/10/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.25400	0.26600	0
28/10/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.21600	0.22700	0
28/10/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.23500	0.24600	0
28/10/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,914.67000	15,876.36000	0
28/10/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.22260	1.22110	0
28/10/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.12640	0.12510	0
28/10/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.08480	0.08390	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.17420	0.17280	0
28/10/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00160	0.00170	0
28/10/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.01220	0.01280	0
28/10/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00380	0.00400	0
28/10/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.23850	1.23710	0
28/10/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.08870	0.08790	0
28/10/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.06680	0.06630	0
28/10/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.11770	0.11660	0
28/10/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.02920	0.02950	0
28/10/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.07830	0.07920	0
28/10/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.05020	0.05080	0
<b>Future Open Interest</b>							<b>709,716.00</b>
<b>Option Open Interest</b>							<b>299,495.00</b>
<b>Grand Total</b>							<b>1,009,211.00</b>