



# Currency Futures & Options Weekly Statistics

From: 07/03/2011 To: 10/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.18850	9.22810	0
07/03/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.36100	0.39500	0
07/03/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.09900	0.09200	300
07/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.44800	0.47800	0
07/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.18200	0.17100	10,000
07/03/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.05900	0.09300	8,500
07/03/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.04100	0.03400	0
07/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.38900	0.41700	0
07/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.22300	0.21000	10,000
07/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.59300	0.61700	0
07/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.29800	0.28600	0
07/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.58600	0.60900	0
07/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.30500	0.29200	1,000
07/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.56600	0.58900	0
07/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.32100	0.30800	0
07/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.16900	0.19100	500
07/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.25700	0.23800	0
07/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.54000	0.56200	0
07/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.34500	0.33100	0
07/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.15200	0.17300	650
07/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.29000	0.27000	0
07/03/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.00200	0.00700	100
07/03/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.28400	0.24800	0
07/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.12300	0.14200	400
07/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.36100	0.33900	0
07/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.11100	0.12800	500
07/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.39900	0.37500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.32900	0.34700	0
07/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.46000	0.43900	0
07/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.31200	0.33000	0
07/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.49300	0.47200	0
07/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.29600	0.31300	0
07/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.52700	0.50500	0
07/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.18300	0.19800	10,000
07/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.56700	0.54100	0
07/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.06700	0.07900	800
07/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.60500	0.57600	0
07/03/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.00000	0.00000	871
07/03/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.68200	0.64100	0
07/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.15100	0.16400	200
07/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.68500	0.65700	0
07/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.11800	0.12800	2,800
07/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.85200	0.82100	0
07/03/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.08200	1.04100	0
07/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.09300	0.10200	3,000
07/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.02700	0.99500	0
07/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.08800	0.09600	0
07/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.07200	1.03900	0
07/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.08300	0.09100	0
07/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.11700	1.08400	0
07/03/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
07/03/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.53200	1.49100	0
07/03/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
07/03/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.63200	1.59100	0
07/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.47200	1.49800	0
07/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.43400	1.42000	0
07/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.45600	1.48200	0
07/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.46800	1.45400	0
07/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.44000	1.46500	0
07/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.50200	1.48700	0
07/03/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
07/03/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.63200	3.59100	0
07/03/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	6.96160	7.00310	330
07/03/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.02255	0.04161	0
07/03/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.10455	0.08301	0
07/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.18738	0.21080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.22578	0.20770	0
07/03/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.16889	0.19093	0
07/03/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.25729	0.23783	0
07/03/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.15217	0.17287	0
07/03/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.29057	0.26977	0
07/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.09043	0.10533	0
07/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.47883	0.45223	60
07/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.58680	11.67920	87
07/03/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	3.85700	3.95100	0
07/03/2011	£ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.15700	3.25100	0
07/03/2011	£ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.65800	0.74100	0
07/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.11200	0.09900	10
07/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.47700	0.53200	0
07/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.48100	0.44100	0
07/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.45700	0.50700	0
07/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.51100	0.46600	0
07/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.43800	0.48400	0
07/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.54200	0.49300	0
07/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.59100	0.64200	0
07/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.60400	0.56300	0
07/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.57100	0.61800	0
07/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.63400	0.58900	0
07/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.55200	0.59800	0
07/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.66500	0.61900	0
07/03/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.00200	0.00600	0
07/03/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.59500	0.50500	0
07/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.16200	0.19400	0
07/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.66600	0.60200	0
07/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.15200	0.18200	0
07/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.70600	0.64000	0
07/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.14100	0.17000	0
07/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.74500	0.67800	0
07/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.13200	0.15900	0
07/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.78600	0.71700	100
07/03/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.00000	0.00200	150
07/03/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.84300	0.75100	0
07/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.27400	0.30400	0
07/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.92800	0.86300	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.39400	0.42800	0
07/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.00700	0.94900	250
07/03/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00000	0.00000	569
07/03/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.39300	1.29900	0
07/03/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08480	0.08510	573
07/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01001	0.01031	0
07/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00021	0.00021	0
07/03/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00660	0.00690	0
07/03/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00281	0.00303	0
07/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00301	0.00293	0
07/03/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00006	0.00015	0
07/03/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00346	0.00325	0
07/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00065	0.00074	0
07/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01085	0.01064	0
07/03/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01340	0.01310	0
07/03/2011	€ / R On 19-December-11			Foreign Exchange Future	9.97110	10.02030	0
07/03/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.14500	0.19700	10,429
07/03/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.02700	0.02700	0
07/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.52500	0.56200	0
07/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.26900	0.25400	0
07/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.49600	0.53200	0
07/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.29000	0.27400	0
07/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.46900	0.50400	0
07/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.31300	0.29600	0
07/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.59400	0.62700	0
07/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.37300	0.35700	0
07/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.56800	0.59900	0
07/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.39700	0.37900	0
07/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.54200	0.57300	0
07/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.42100	0.40300	0
07/03/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.00300	0.01000	500
07/03/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.38500	0.34000	0
07/03/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.00100	0.00500	100
07/03/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.48300	0.43500	0
07/03/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00000	0.00100	14,937
07/03/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.78200	0.73100	0
07/03/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	4,508
07/03/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.88200	0.83000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.93370	7.94540	0
07/03/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.50500	0.52100	0
07/03/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.09900	0.10000	0
07/03/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.46600	0.48200	0
07/03/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.11000	0.11100	0
07/03/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.42700	0.44300	0
07/03/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.12100	0.12200	0
07/03/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.22600	0.24400	0
07/03/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00100	0.00300	0
07/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.17700	1.18700	0
07/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.49300	0.49200	0
07/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.15100	1.16000	0
07/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.51700	0.51500	0
07/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.12400	1.13300	0
07/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.54000	0.53800	0
07/03/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.15610	7.19420	0
07/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.37900	0.40600	0
07/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.07300	0.06200	0
07/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.34200	0.36700	0
07/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.08600	0.07300	0
07/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.30600	0.33000	0
07/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.10000	0.08600	0
07/03/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.09400	0.13000	0
07/03/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.01900	0.01800	0
07/03/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.06000	0.09200	0
07/03/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.03500	0.03000	0
07/03/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.03700	0.06000	0
07/03/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.06200	0.04800	0
07/03/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.51270	7.58140	0
07/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.52500	0.58400	0
07/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.06200	0.05300	0
07/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.48500	0.54300	0
07/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.07200	0.06200	0
07/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.44700	0.50400	0
07/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.08400	0.07300	0
07/03/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.21400	0.28000	0
07/03/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.00700	0.00600	0
07/03/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.16900	0.23300	0
07/03/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.01200	0.00900	0
07/03/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.12700	0.18900	0

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07/03/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.02000	0.01500	0
07/03/2011	RAIN On 13-June-11			Foreign Exchange Future	13,947.34000	14,020.77000	0
07/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	447.40000	520.80000	0
07/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.10000	0.00000	0
07/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	447.30000	520.80000	0
07/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	447.30000	520.80000	0
07/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	161.60000	233.60000	0
07/03/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	161.60000	233.60000	0
07/03/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.10000	0
07/03/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	161.60000	233.50000	0
07/03/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
07/03/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.06420	1.06870	0
07/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07160	0.07580	0
07/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00740	0.00710	0
07/03/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.03790	0.04120	0
07/03/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.02370	0.02250	0
07/03/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.01860	0.02070	0
07/03/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.05440	0.05200	0
08/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.24650	9.18850	0
08/03/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.40100	0.36100	0
08/03/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.08200	0.09900	300
08/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.48500	0.44800	0
08/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.16100	0.18200	10,000
08/03/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.09200	0.05900	8,500
08/03/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.01700	0.04100	0
08/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.42300	0.38900	0
08/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.19900	0.22300	10,000
08/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.62700	0.59300	0
08/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.27300	0.29800	0
08/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.61900	0.58600	0
08/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.27900	0.30500	1,000
08/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.59900	0.56600	0
08/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.29500	0.32100	0
08/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.19000	0.16900	500
08/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.22100	0.25700	0
08/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.57200	0.54000	0
08/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.31800	0.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.17200	0.15200	650
08/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.25300	0.29000	0
08/03/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.00300	0.00200	100
08/03/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.22800	0.28400	0
08/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.14000	0.12300	400
08/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.32100	0.36100	0
08/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.12600	0.11100	500
08/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.35700	0.39900	0
08/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.35200	0.32900	0
08/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.42500	0.46000	0
08/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.33400	0.31200	0
08/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.45700	0.49300	0
08/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.31700	0.29600	0
08/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.49000	0.52700	0
08/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.20000	0.18300	10,000
08/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.52600	0.56700	0
08/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.07600	0.06700	800
08/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.55700	0.60500	0
08/03/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.00000	0.00000	871
08/03/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.62500	0.68200	0
08/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.16600	0.15100	200
08/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.64200	0.68500	0
08/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.13000	0.11800	2,800
08/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.80600	0.85200	0
08/03/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.02500	1.08200	0
08/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.10300	0.09300	3,000
08/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.97900	1.02700	0
08/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.09800	0.08800	0
08/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.02400	1.07200	0
08/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.09300	0.08300	0
08/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.06900	1.11700	0
08/03/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
08/03/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.47500	1.53200	0
08/03/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
08/03/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.57500	1.63200	0
08/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.50000	1.47200	0
08/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.40400	1.43400	0
08/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.48400	1.45600	0
08/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.43800	1.46800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.46700	1.44000	0
08/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.47100	1.50200	0
08/03/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
08/03/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.57500	3.63200	0
08/03/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	7.01950	6.96160	330
08/03/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.03593	0.02255	0
08/03/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.06083	0.10455	0
08/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.21076	0.18738	0
08/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.19126	0.22578	0
08/03/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.19030	0.16889	0
08/03/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.22080	0.25729	0
08/03/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.17174	0.15217	0
08/03/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.25224	0.29057	0
08/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.10294	0.09043	0
08/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.43344	0.47883	60
08/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.60860	11.58680	87
08/03/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	3.87800	3.85700	0
08/03/2011	£ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.17800	3.15700	0
08/03/2011	£ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.67200	0.65800	0
08/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.10400	0.11200	10
08/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.48600	0.47700	0
08/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.46900	0.48100	0
08/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.46600	0.45700	0
08/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.49900	0.51100	0
08/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.44600	0.43800	0
08/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.52900	0.54200	0
08/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.60100	0.59100	0
08/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.59200	0.60400	0
08/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.58100	0.57100	0
08/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.62200	0.63400	0
08/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.56100	0.55200	0
08/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.65200	0.66500	0
08/03/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
08/03/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.57300	0.59500	0
08/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.16600	0.16200	0
08/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.64800	0.66600	0
08/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.15500	0.15200	0
08/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.68700	0.70600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.14400	0.14100	0
08/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.72600	0.74500	0
08/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.13500	0.13200	0
08/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.76700	0.78600	100
08/03/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.00000	0.00000	150
08/03/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.82200	0.84300	0
08/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.27900	0.27400	0
08/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.91200	0.92800	200
08/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.40100	0.39400	0
08/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.99200	1.00700	250
08/03/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00000	0.00000	569
08/03/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.37200	1.39300	0
08/03/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08480	0.08480	573
08/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.01000	0.01001	0
08/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00020	0.00021	0
08/03/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00660	0.00660	0
08/03/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00279	0.00281	0
08/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00299	0.00301	0
08/03/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00005	0.00006	0
08/03/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00345	0.00346	0
08/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00064	0.00065	0
08/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01084	0.01085	0
08/03/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01340	0.01340	0
08/03/2011	€ / R On 19-December-11			Foreign Exchange Future	9.95750	9.97110	0
08/03/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.13000	0.14500	10,429
08/03/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.02500	0.02700	0
08/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.51900	0.52500	0
08/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.27700	0.26900	0
08/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.49100	0.49600	0
08/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.29900	0.29000	0
08/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.46400	0.46900	0
08/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.32200	0.31300	0
08/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.58800	0.59400	0
08/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.38100	0.37300	0
08/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.56200	0.56800	0
08/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.40500	0.39700	0
08/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.53700	0.54200	0
08/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.43000	0.42100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.00200	0.00300	500
08/03/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.39700	0.38500	0
08/03/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.00100	0.00100	100
08/03/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.49600	0.48300	0
08/03/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00000	0.00000	14,937
08/03/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.79500	0.78200	0
08/03/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	4,508
08/03/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.89500	0.88200	0
08/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.89210	7.93370	0
08/03/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.49600	0.50500	0
08/03/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.10200	0.09900	0
08/03/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.45600	0.46600	0
08/03/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.11200	0.11000	0
08/03/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.41800	0.42700	0
08/03/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.12400	0.12100	0
08/03/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.21400	0.22600	0
08/03/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.14800	1.17700	0
08/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.50600	0.49300	0
08/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.12100	1.15100	0
08/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.52900	0.51700	0
08/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.09500	1.12400	0
08/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.55300	0.54000	0
08/03/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.19560	7.15610	0
08/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.40900	0.37900	0
08/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06300	0.07300	0
08/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.37100	0.34200	0
08/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.07500	0.08600	0
08/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.33400	0.30600	0
08/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.08800	0.10000	0
08/03/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.12300	0.09400	0
08/03/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.00900	0.01900	0
08/03/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.08200	0.06000	0
08/03/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.01800	0.03500	0
08/03/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.04900	0.03700	0
08/03/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.03500	0.06200	0
08/03/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.51220	7.51270	0
08/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.52300	0.52500	0
08/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.06100	0.06200	0
08/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.48400	0.48500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.07200	0.07200	0
08/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.44600	0.44700	0
08/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.08400	0.08400	0
08/03/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.21000	0.21400	0
08/03/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.00400	0.00700	0
08/03/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.16400	0.16900	0
08/03/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.00800	0.01200	0
08/03/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.12200	0.12700	0
08/03/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.01600	0.02000	0
08/03/2011	RAIN On 13-June-11			Foreign Exchange Future	13,981.79000	13,947.34000	0
08/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	481.80000	447.40000	0
08/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
08/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	481.80000	447.30000	0
08/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	481.80000	447.30000	0
08/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	193.40000	161.60000	0
08/03/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	193.40000	161.60000	0
08/03/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	193.40000	161.60000	0
08/03/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
08/03/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.07180	1.06420	0
08/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07750	0.07160	0
08/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00570	0.00740	0
08/03/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.04180	0.03790	0
08/03/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.02000	0.02370	0
08/03/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.02080	0.01860	0
08/03/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.04900	0.05440	0
09/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.19760	9.24650	0
09/03/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.36200	0.40100	0
09/03/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.09400	0.08200	300
09/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.45100	0.48500	0
09/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.18000	0.16100	10,000
09/03/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.05200	0.09200	8,500
09/03/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.02700	0.01700	0
09/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.39000	0.42300	0
09/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.21900	0.19900	10,000
09/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.59500	0.62700	0
09/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.30000	0.27300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.58700	0.61900	0
09/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.30600	0.27900	1,000
09/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.56800	0.59900	0
09/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.32300	0.29500	0
09/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.16800	0.19000	500
09/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.25000	0.22100	0
09/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.54200	0.57200	0
09/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.34700	0.31800	0
09/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.15200	0.17200	650
09/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.28400	0.25300	0
09/03/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.00100	0.00300	100
09/03/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.27600	0.22800	0
09/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.12300	0.14000	400
09/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.35500	0.32100	0
09/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.11100	0.12600	500
09/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.39300	0.35700	0
09/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.33000	0.35200	0
09/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.45900	0.42500	0
09/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.31400	0.33400	0
09/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.49300	0.45700	0
09/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.29800	0.31700	0
09/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.52700	0.49000	0
09/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.18400	0.20000	10,000
09/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.56300	0.52600	0
09/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.06700	0.07600	800
09/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.59900	0.55700	0
09/03/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.00000	0.00000	871
09/03/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.67500	0.62500	0
09/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.15300	0.16600	200
09/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.68200	0.64200	0
09/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.12100	0.13000	2,800
09/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.85000	0.80600	0
09/03/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.07500	1.02500	0
09/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.09700	0.10300	3,000
09/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	1.02600	0.97900	0
09/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.09200	0.09800	0
09/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.07100	1.02400	0
09/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.08700	0.09300	0
09/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.11600	1.06900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
09/03/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.52500	1.47500	0
09/03/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
09/03/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.62500	1.57500	0
09/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.49000	1.50000	0
09/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.44200	1.40400	0
09/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.47400	1.48400	0
09/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.47600	1.43800	0
09/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.45700	1.46700	0
09/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.50900	1.47100	0
09/03/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
09/03/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.62500	3.57500	0
09/03/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	6.96850	7.01950	330
09/03/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.01570	0.03593	0
09/03/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.09110	0.06083	0
09/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.18690	0.21076	0
09/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.21840	0.19126	0
09/03/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.16848	0.19030	0
09/03/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.24998	0.22080	0
09/03/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.15186	0.17174	0
09/03/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.28336	0.25224	0
09/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.09083	0.10294	0
09/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.47233	0.43344	60
09/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.54220	11.60860	87
09/03/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	3.82100	3.87800	0
09/03/2011	£ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.12100	3.17800	0
09/03/2011	£ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.62600	0.67200	0
09/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.11500	0.10400	10
09/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.45700	0.48600	0
09/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.50100	0.46900	0
09/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.43700	0.46600	0
09/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.53100	0.49900	0
09/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.41900	0.44600	0
09/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.56300	0.52900	0
09/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.56900	0.60100	0
09/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.62700	0.59200	0
09/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.54900	0.58100	0
09/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.65700	0.62200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.53100	0.56100	0
09/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.68900	0.65200	0
09/03/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.00000	0.00100	0
09/03/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.62900	0.57300	0
09/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.14600	0.16600	0
09/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.68500	0.64800	0
09/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.13500	0.15500	0
09/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.72400	0.68700	0
09/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.12600	0.14400	0
09/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.76500	0.72600	0
09/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.11700	0.13500	0
09/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.80600	0.76700	100
09/03/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.00000	0.00000	150
09/03/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.87900	0.82200	0
09/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.25900	0.27900	0
09/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.95300	0.91200	200
09/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.37700	0.40100	0
09/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.03500	0.99200	250
09/03/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00000	0.00000	569
09/03/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.42900	1.37200	0
09/03/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08430	0.08480	573
09/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00951	0.01000	0
09/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00021	0.00020	0
09/03/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00610	0.00660	0
09/03/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00251	0.00279	0
09/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00321	0.00299	0
09/03/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00003	0.00005	0
09/03/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00393	0.00345	0
09/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00056	0.00064	0
09/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01126	0.01084	0
09/03/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01390	0.01340	0
09/03/2011	€ / R On 19-December-11			Foreign Exchange Future	9.90480	9.95750	0
09/03/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.08800	0.13000	10,429
09/03/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.03000	0.02500	0
09/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.48700	0.51900	0
09/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.29300	0.27700	0
09/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.45900	0.49100	0
09/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.31500	0.29900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.43300	0.46400	0
09/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.33900	0.32200	0
09/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.55500	0.58800	0
09/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.40000	0.38100	0
09/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.53000	0.56200	0
09/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.42500	0.40500	0
09/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.50500	0.53700	0
09/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.45000	0.43000	0
09/03/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.00100	0.00200	500
09/03/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.44300	0.39700	0
09/03/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.00000	0.00100	100
09/03/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.54200	0.49600	0
09/03/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00000	0.00000	14,937
09/03/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.84200	0.79500	0
09/03/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	4,508
09/03/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.94200	0.89500	0
09/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.87430	7.89210	0
09/03/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.47900	0.49600	0
09/03/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.10700	0.10200	0
09/03/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.44000	0.45600	0
09/03/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.11800	0.11200	0
09/03/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.40200	0.41800	0
09/03/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13000	0.12400	0
09/03/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.19400	0.21400	0
09/03/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00200	0.00100	0
09/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.13800	1.14800	0
09/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.51400	0.50600	0
09/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.11200	1.12100	0
09/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.53800	0.52900	0
09/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.08600	1.09500	0
09/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.56200	0.55300	0
09/03/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.17330	7.19560	0
09/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.39200	0.40900	0
09/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.06900	0.06300	0
09/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.35400	0.37100	0
09/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.08100	0.07500	0
09/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.31800	0.33400	0
09/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.09500	0.08800	0
09/03/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.10100	0.12300	0
09/03/2011	CAD/ R On 14-March-11	7.00	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
09/03/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.06200	0.08200	0
09/03/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.02100	0.01800	0
09/03/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.03200	0.04900	0
09/03/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.04100	0.03500	0
09/03/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.51510	7.51220	0
09/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.52400	0.52300	0
09/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.05900	0.06100	0
09/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.48400	0.48400	0
09/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.06900	0.07200	0
09/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.44600	0.44600	0
09/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.08100	0.08400	0
09/03/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.21100	0.21000	0
09/03/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.00200	0.00400	0
09/03/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.16300	0.16400	0
09/03/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.00400	0.00800	0
09/03/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.11900	0.12200	0
09/03/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.01000	0.01600	0
09/03/2011	RAIN On 13-June-11			Foreign Exchange Future	13,903.79000	13,981.79000	0
09/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	403.80000	481.80000	0
09/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	403.80000	481.80000	0
09/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	403.80000	481.80000	0
09/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	115.60000	193.40000	0
09/03/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	115.60000	193.40000	0
09/03/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	115.60000	193.40000	0
09/03/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
09/03/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.06540	1.07180	0
09/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07220	0.07750	0
09/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00680	0.00570	0
09/03/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.03800	0.04180	0
09/03/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.02260	0.02000	0
09/03/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.01870	0.02080	0
09/03/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.05330	0.04900	0
10/03/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.22730	9.19760	0
10/03/2011	\$ / R On 13-June-11	6.70	C	Foreign Exchange Future	0.38000	0.36200	0
10/03/2011	\$ / R On 13-June-11	6.70	P	Foreign Exchange Future	0.08500	0.09400	300



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.46500	0.45100	0
10/03/2011	\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.16600	0.18000	10,000
10/03/2011	\$ / R On 14-March-11	6.85	C	Foreign Exchange Future	0.06800	0.05200	8,500
10/03/2011	\$ / R On 14-March-11	6.85	P	Foreign Exchange Future	0.01400	0.02700	0
10/03/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.40400	0.39000	0
10/03/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.20500	0.21900	10,000
10/03/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.60600	0.59500	0
10/03/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.28300	0.30000	0
10/03/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.59800	0.58700	0
10/03/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.28900	0.30600	1,000
10/03/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.57900	0.56800	0
10/03/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.30600	0.32300	0
10/03/2011	\$ / R On 13-June-11	7.05	C	Foreign Exchange Future	0.17300	0.16800	500
10/03/2011	\$ / R On 13-June-11	7.05	P	Foreign Exchange Future	0.22800	0.25000	0
10/03/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.55200	0.54200	0
10/03/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.32900	0.34700	0
10/03/2011	\$ / R On 13-June-11	7.10	C	Foreign Exchange Future	0.15600	0.15200	650
10/03/2011	\$ / R On 13-June-11	7.10	P	Foreign Exchange Future	0.26100	0.28400	0
10/03/2011	\$ / R On 14-March-11	7.15	C	Foreign Exchange Future	0.00100	0.00100	100
10/03/2011	\$ / R On 14-March-11	7.15	P	Foreign Exchange Future	0.24700	0.27600	0
10/03/2011	\$ / R On 13-June-11	7.20	C	Foreign Exchange Future	0.12500	0.12300	400
10/03/2011	\$ / R On 13-June-11	7.20	P	Foreign Exchange Future	0.33000	0.35500	0
10/03/2011	\$ / R On 13-June-11	7.25	C	Foreign Exchange Future	0.11200	0.11100	500
10/03/2011	\$ / R On 13-June-11	7.25	P	Foreign Exchange Future	0.36700	0.39300	0
10/03/2011	\$ / R On 19-December-11	7.30	C	Foreign Exchange Future	0.33400	0.33000	0
10/03/2011	\$ / R On 19-December-11	7.30	P	Foreign Exchange Future	0.43600	0.45900	0
10/03/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.31700	0.31400	0
10/03/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.46900	0.49300	0
10/03/2011	\$ / R On 19-December-11	7.40	C	Foreign Exchange Future	0.30000	0.29800	0
10/03/2011	\$ / R On 19-December-11	7.40	P	Foreign Exchange Future	0.50200	0.52700	0
10/03/2011	\$ / R On 19-September-11	7.45	C	Foreign Exchange Future	0.18600	0.18400	10,000
10/03/2011	\$ / R On 19-September-11	7.45	P	Foreign Exchange Future	0.53700	0.56300	0
10/03/2011	\$ / R On 13-June-11	7.50	C	Foreign Exchange Future	0.06600	0.06700	800
10/03/2011	\$ / R On 13-June-11	7.50	P	Foreign Exchange Future	0.57100	0.59900	0
10/03/2011	\$ / R On 14-March-11	7.55	C	Foreign Exchange Future	0.00000	0.00000	871
10/03/2011	\$ / R On 14-March-11	7.55	P	Foreign Exchange Future	0.64600	0.67500	0
10/03/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.15300	0.15300	200
10/03/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.65400	0.68200	0
10/03/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.11900	0.12100	2,800
10/03/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	0.82000	0.85000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	\$ / R On 14-March-11	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	\$ / R On 14-March-11	7.95	P	Foreign Exchange Future	1.04600	1.07500	0
10/03/2011	\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.09400	0.09700	3,000
10/03/2011	\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.99500	1.02600	0
10/03/2011	\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.08800	0.09200	0
10/03/2011	\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	1.03900	1.07100	0
10/03/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.08300	0.08700	0
10/03/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.08400	1.11600	0
10/03/2011	\$ / R On 14-March-11	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
10/03/2011	\$ / R On 14-March-11	8.40	P	Foreign Exchange Future	1.49600	1.52500	0
10/03/2011	\$ / R On 14-March-11	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
10/03/2011	\$ / R On 14-March-11	8.50	P	Foreign Exchange Future	1.59600	1.62500	0
10/03/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.49000	1.49000	0
10/03/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.41300	1.44200	0
10/03/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.47300	1.47400	0
10/03/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44600	1.47600	0
10/03/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.45700	1.45700	0
10/03/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.48000	1.50900	0
10/03/2011	\$ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
10/03/2011	\$ / R On 14-March-11	10.50	P	Foreign Exchange Future	3.59600	3.62500	0
10/03/2011	\$ / R MAXI On 13-June-11			Foreign Exchange Future	6.99530	6.96850	350
10/03/2011	\$ / R MAXI On 14-March-11	6.95	C	Foreign Exchange Future	0.01786	0.01570	0
10/03/2011	\$ / R MAXI On 14-March-11	6.95	P	Foreign Exchange Future	0.06336	0.09110	0
10/03/2011	\$ / R MAXI On 13-June-11	7.00	C	Foreign Exchange Future	0.19312	0.18690	0
10/03/2011	\$ / R MAXI On 13-June-11	7.00	P	Foreign Exchange Future	0.19782	0.21840	0
10/03/2011	\$ / R MAXI On 13-June-11	7.05	C	Foreign Exchange Future	0.17338	0.16848	0
10/03/2011	\$ / R MAXI On 13-June-11	7.05	P	Foreign Exchange Future	0.22808	0.24998	0
10/03/2011	\$ / R MAXI On 13-June-11	7.10	C	Foreign Exchange Future	0.15557	0.15186	0
10/03/2011	\$ / R MAXI On 13-June-11	7.10	P	Foreign Exchange Future	0.26027	0.28336	0
10/03/2011	\$ / R MAXI On 13-June-11	7.35	C	Foreign Exchange Future	0.09035	0.09083	0
10/03/2011	\$ / R MAXI On 13-June-11	7.35	P	Foreign Exchange Future	0.44505	0.47233	60
10/03/2011	£ / R On 19-December-11			Foreign Exchange Future	11.52480	11.54220	87
10/03/2011	£ / R On 14-March-11	7.30	C	Foreign Exchange Future	3.80800	3.82100	0
10/03/2011	£ / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	£ / R On 14-March-11	8.00	C	Foreign Exchange Future	3.10800	3.12100	0
10/03/2011	£ / R On 14-March-11	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	£ / R On 13-June-11	10.75	C	Foreign Exchange Future	0.60700	0.62600	0
10/03/2011	£ / R On 13-June-11	10.75	P	Foreign Exchange Future	0.11500	0.11500	10
10/03/2011	£ / R On 19-September-11	11.45	C	Foreign Exchange Future	0.44100	0.45700	0
10/03/2011	£ / R On 19-September-11	11.45	P	Foreign Exchange Future	0.50300	0.50100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	£ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.42200	0.43700	0
10/03/2011	£ / R On 19-September-11	11.50	P	Foreign Exchange Future	0.53400	0.53100	0
10/03/2011	£ / R On 19-September-11	11.55	C	Foreign Exchange Future	0.40300	0.41900	0
10/03/2011	£ / R On 19-September-11	11.55	P	Foreign Exchange Future	0.56500	0.56300	0
10/03/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.55300	0.56900	0
10/03/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.62800	0.62700	0
10/03/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.53400	0.54900	0
10/03/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.65900	0.65700	0
10/03/2011	£ / R On 19-December-11	11.70	C	Foreign Exchange Future	0.51600	0.53100	0
10/03/2011	£ / R On 19-December-11	11.70	P	Foreign Exchange Future	0.69100	0.68900	0
10/03/2011	£ / R On 14-March-11	11.75	C	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	£ / R On 14-March-11	11.75	P	Foreign Exchange Future	0.64200	0.62900	0
10/03/2011	£ / R On 13-June-11	11.80	C	Foreign Exchange Future	0.13500	0.14600	0
10/03/2011	£ / R On 13-June-11	11.80	P	Foreign Exchange Future	0.69300	0.68500	0
10/03/2011	£ / R On 13-June-11	11.85	C	Foreign Exchange Future	0.12500	0.13500	0
10/03/2011	£ / R On 13-June-11	11.85	P	Foreign Exchange Future	0.73300	0.72400	0
10/03/2011	£ / R On 13-June-11	11.90	C	Foreign Exchange Future	0.11600	0.12600	0
10/03/2011	£ / R On 13-June-11	11.90	P	Foreign Exchange Future	0.77400	0.76500	0
10/03/2011	£ / R On 13-June-11	11.95	C	Foreign Exchange Future	0.10800	0.11700	0
10/03/2011	£ / R On 13-June-11	11.95	P	Foreign Exchange Future	0.81600	0.80600	100
10/03/2011	£ / R On 14-March-11	12.00	C	Foreign Exchange Future	0.00000	0.00000	150
10/03/2011	£ / R On 14-March-11	12.00	P	Foreign Exchange Future	0.89200	0.87900	0
10/03/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.24800	0.25900	0
10/03/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.96000	0.95300	200
10/03/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.36400	0.37700	0
10/03/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.03900	1.03500	250
10/03/2011	£ / R On 14-March-11	12.55	C	Foreign Exchange Future	0.00000	0.00000	569
10/03/2011	£ / R On 14-March-11	12.55	P	Foreign Exchange Future	1.44200	1.42900	0
10/03/2011	¥ / R On 13-June-11			Foreign Exchange Future	0.08440	0.08430	573
10/03/2011	¥ / R On 13-June-11	0.08	C	Foreign Exchange Future	0.00960	0.00951	0
10/03/2011	¥ / R On 13-June-11	0.08	P	Foreign Exchange Future	0.00020	0.00021	0
10/03/2011	¥ / R On 14-March-11	0.08	C	Foreign Exchange Future	0.00620	0.00610	0
10/03/2011	¥ / R On 14-March-11	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	¥ / R On 13-June-11	0.09	C	Foreign Exchange Future	0.00250	0.00251	0
10/03/2011	¥ / R On 13-June-11	0.09	P	Foreign Exchange Future	0.00310	0.00321	0
10/03/2011	¥ / R On 14-March-11	0.09	C	Foreign Exchange Future	0.00002	0.00003	0
10/03/2011	¥ / R On 14-March-11	0.09	P	Foreign Exchange Future	0.00382	0.00393	0
10/03/2011	¥ / R On 13-June-11	0.10	C	Foreign Exchange Future	0.00054	0.00056	0
10/03/2011	¥ / R On 13-June-11	0.10	P	Foreign Exchange Future	0.01114	0.01126	0
10/03/2011	¥ / R On 14-March-11	0.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	¥ / R On 14-March-11	0.10	P	Foreign Exchange Future	0.01380	0.01390	0
10/03/2011	€ / R On 19-December-11			Foreign Exchange Future	9.89230	9.90480	300
10/03/2011	€ / R On 14-March-11	9.50	C	Foreign Exchange Future	0.07500	0.08800	10,429
10/03/2011	€ / R On 14-March-11	9.50	P	Foreign Exchange Future	0.02500	0.03000	0
10/03/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.47800	0.48700	0
10/03/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.29600	0.29300	0
10/03/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.45100	0.45900	0
10/03/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.31900	0.31500	0
10/03/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.42500	0.43300	0
10/03/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.34300	0.33900	0
10/03/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.54700	0.55500	0
10/03/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.40500	0.40000	0
10/03/2011	€ / R On 19-December-11	9.80	C	Foreign Exchange Future	0.52100	0.53000	0
10/03/2011	€ / R On 19-December-11	9.80	P	Foreign Exchange Future	0.42900	0.42500	0
10/03/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.49700	0.50500	0
10/03/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.45500	0.45000	0
10/03/2011	€ / R On 14-March-11	10.00	C	Foreign Exchange Future	0.00000	0.00100	500
10/03/2011	€ / R On 14-March-11	10.00	P	Foreign Exchange Future	0.45000	0.44300	0
10/03/2011	€ / R On 14-March-11	10.10	C	Foreign Exchange Future	0.00000	0.00000	100
10/03/2011	€ / R On 14-March-11	10.10	P	Foreign Exchange Future	0.55000	0.54200	0
10/03/2011	€ / R On 14-March-11	10.40	C	Foreign Exchange Future	0.00000	0.00000	14,937
10/03/2011	€ / R On 14-March-11	10.40	P	Foreign Exchange Future	0.85000	0.84200	0
10/03/2011	€ / R On 14-March-11	10.50	C	Foreign Exchange Future	0.00000	0.00000	4,508
10/03/2011	€ / R On 14-March-11	10.50	P	Foreign Exchange Future	0.95000	0.94200	0
10/03/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	7.83270	7.87430	0
10/03/2011	AU\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.45100	0.47900	0
10/03/2011	AU\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.11100	0.10700	0
10/03/2011	AU\$ / R On 19-September-11	6.65	C	Foreign Exchange Future	0.41300	0.44000	0
10/03/2011	AU\$ / R On 19-September-11	6.65	P	Foreign Exchange Future	0.12300	0.11800	0
10/03/2011	AU\$ / R On 19-September-11	6.70	C	Foreign Exchange Future	0.37600	0.40200	0
10/03/2011	AU\$ / R On 19-September-11	6.70	P	Foreign Exchange Future	0.13600	0.13000	0
10/03/2011	AU\$ / R On 14-March-11	6.75	C	Foreign Exchange Future	0.16000	0.19400	0
10/03/2011	AU\$ / R On 14-March-11	6.75	P	Foreign Exchange Future	0.00000	0.00200	0
10/03/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.11200	1.13800	0
10/03/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.52900	0.51400	0
10/03/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.08600	1.11200	0
10/03/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.55300	0.53800	0
10/03/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.06100	1.08600	0
10/03/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.57800	0.56200	0
10/03/2011	CAD/ R On 13-June-11			Foreign Exchange Future	7.15930	7.17330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	CAD/ R On 13-June-11	6.85	C	Foreign Exchange Future	0.37900	0.39200	0
10/03/2011	CAD/ R On 13-June-11	6.85	P	Foreign Exchange Future	0.07000	0.06900	0
10/03/2011	CAD/ R On 13-June-11	6.90	C	Foreign Exchange Future	0.34200	0.35400	0
10/03/2011	CAD/ R On 13-June-11	6.90	P	Foreign Exchange Future	0.08300	0.08100	0
10/03/2011	CAD/ R On 13-June-11	6.95	C	Foreign Exchange Future	0.30600	0.31800	0
10/03/2011	CAD/ R On 13-June-11	6.95	P	Foreign Exchange Future	0.09700	0.09500	0
10/03/2011	CAD/ R On 14-March-11	7.00	C	Foreign Exchange Future	0.09100	0.10100	0
10/03/2011	CAD/ R On 14-March-11	7.00	P	Foreign Exchange Future	0.01000	0.01000	0
10/03/2011	CAD/ R On 14-March-11	7.05	C	Foreign Exchange Future	0.05400	0.06200	0
10/03/2011	CAD/ R On 14-March-11	7.05	P	Foreign Exchange Future	0.02300	0.02100	0
10/03/2011	CAD/ R On 14-March-11	7.10	C	Foreign Exchange Future	0.02600	0.03200	0
10/03/2011	CAD/ R On 14-March-11	7.10	P	Foreign Exchange Future	0.04500	0.04100	0
10/03/2011	CHF / R On 13-June-11			Foreign Exchange Future	7.51580	7.51510	0
10/03/2011	CHF / R On 13-June-11	7.05	C	Foreign Exchange Future	0.52400	0.52400	0
10/03/2011	CHF / R On 13-June-11	7.05	P	Foreign Exchange Future	0.05800	0.05900	0
10/03/2011	CHF / R On 13-June-11	7.10	C	Foreign Exchange Future	0.48400	0.48400	0
10/03/2011	CHF / R On 13-June-11	7.10	P	Foreign Exchange Future	0.06800	0.06900	0
10/03/2011	CHF / R On 13-June-11	7.15	C	Foreign Exchange Future	0.44500	0.44600	0
10/03/2011	CHF / R On 13-June-11	7.15	P	Foreign Exchange Future	0.07900	0.08100	0
10/03/2011	CHF / R On 14-March-11	7.20	C	Foreign Exchange Future	0.21500	0.21100	0
10/03/2011	CHF / R On 14-March-11	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
10/03/2011	CHF / R On 14-March-11	7.25	C	Foreign Exchange Future	0.16700	0.16300	0
10/03/2011	CHF / R On 14-March-11	7.25	P	Foreign Exchange Future	0.00400	0.00400	0
10/03/2011	CHF / R On 14-March-11	7.30	C	Foreign Exchange Future	0.12100	0.11900	0
10/03/2011	CHF / R On 14-March-11	7.30	P	Foreign Exchange Future	0.00800	0.01000	0
10/03/2011	RAIN On 13-June-11			Foreign Exchange Future	13,907.86000	13,903.79000	0
10/03/2011	RAIN On 13-June-11	13499.99	C	Foreign Exchange Future	407.90000	403.80000	0
10/03/2011	RAIN On 13-June-11	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	RAIN On 13-June-11	13500.00	C	Foreign Exchange Future	407.90000	403.80000	0
10/03/2011	RAIN On 13-June-11	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	RAIN On 13-June-11	13500.01	C	Foreign Exchange Future	407.90000	403.80000	0
10/03/2011	RAIN On 13-June-11	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
10/03/2011	RAIN On 14-March-11	13599.99	C	Foreign Exchange Future	126.30000	115.60000	0
10/03/2011	RAIN On 14-March-11	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	RAIN On 14-March-11	13600.00	C	Foreign Exchange Future	126.30000	115.60000	0
10/03/2011	RAIN On 14-March-11	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	RAIN On 14-March-11	13600.01	C	Foreign Exchange Future	126.30000	115.60000	0
10/03/2011	RAIN On 14-March-11	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
10/03/2011	YUAN/R On 13-June-11			Foreign Exchange Future	1.06650	1.06540	0
10/03/2011	YUAN/R On 13-June-11	1.00	C	Foreign Exchange Future	0.07270	0.07220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/03/2011	YUAN/R On 13-June-11	1.00	P	Foreign Exchange Future	0.00620	0.00680	0
10/03/2011	YUAN/R On 13-June-11	1.05	C	Foreign Exchange Future	0.03790	0.03800	0
10/03/2011	YUAN/R On 13-June-11	1.05	P	Foreign Exchange Future	0.02140	0.02260	0
10/03/2011	YUAN/R On 13-June-11	1.10	C	Foreign Exchange Future	0.01820	0.01870	0
10/03/2011	YUAN/R On 13-June-11	1.10	P	Foreign Exchange Future	0.05170	0.05330	0
<b>Futures Open Interest</b>							<b>411,858.00</b>
<b>Options Open Interest</b>							<b>206,825.00</b>
<b>Total</b>							<b>618,683.00</b>