



# Currency Futures & Options Weekly Statistics

From: 07/11/2011 To: 10/11/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.24700	10.22370	0
07/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.11800	2.09500	0
07/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
07/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.01800	1.99500	0
07/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
07/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.96800	1.94500	0
07/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
07/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.91800	1.89600	0
07/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
07/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.97200	1.94800	0
07/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00800	0.00700	0
07/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.92300	1.89900	0
07/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00900	0.00800	0
07/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.87400	1.85000	0
07/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01000	0.00900	0
07/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.71800	1.69600	0
07/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
07/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.66800	1.64600	0
07/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00100	0.00100	0
07/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.72700	1.70300	0
07/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.01300	0.01200	0
07/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.67900	1.65500	0
07/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.01500	0.01400	0
07/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.63000	1.60600	0
07/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.01600	0.01500	0
07/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.58300	1.55900	0
07/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.01900	0.01800	2,420

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.53500	1.51200	0
07/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.02100	0.02100	0
07/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.48800	1.46500	0
07/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.02400	0.02400	0
07/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.44100	1.41800	0
07/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.02700	0.02700	0
07/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.39500	1.37200	0
07/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.03100	0.03100	10,000
07/11/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.34900	1.32600	0
07/11/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.03500	0.03500	0
07/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.30300	1.28000	0
07/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.03900	0.03900	0
07/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.25800	1.23500	0
07/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.04400	0.04400	0
07/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.21300	1.19100	0
07/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.04900	0.05000	0
07/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.16900	1.14700	0
07/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.05500	0.05600	0
07/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.13700	1.11500	0
07/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.05900	0.06000	0
07/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.12500	1.10300	0
07/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.06100	0.06200	1,000
07/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.09400	1.07300	0
07/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.06600	0.06800	0
07/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.08200	1.06100	0
07/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.06800	0.07000	0
07/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.05200	1.03000	0
07/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.07400	0.07500	0
07/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.04000	1.01800	10,000
07/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.07600	0.07700	0
07/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.28200	1.25700	16,000
07/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.19000	0.19000	0
07/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.24600	1.22100	0
07/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.20400	0.20400	0
07/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.21100	1.18600	0
07/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.21900	0.21900	0
07/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.17600	1.15200	37,000
07/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.23400	0.23500	0
07/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.84300	0.82400	0
07/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.12900	0.13300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.80700	0.78900	0
07/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.14300	0.14800	0
07/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.77300	0.75600	0
07/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.15900	0.16500	0
07/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.74000	0.72400	5,000
07/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.17600	0.18300	2,420
07/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.70800	0.69200	0
07/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.19400	0.20100	0
07/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.67700	0.66200	0
07/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.21300	0.22100	0
07/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.10300	1.08500	0
07/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.42900	0.43800	0
07/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.07800	1.06100	0
07/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.45400	0.46400	0
07/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.05400	1.03800	0
07/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.48000	0.49100	0
07/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.57000	0.55800	0
07/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.30600	0.31700	0
07/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.54600	0.53500	0
07/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.33200	0.34400	0
07/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.12300	1.10600	0
07/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.61500	0.62900	0
07/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.10200	1.08600	0
07/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.64400	0.65900	0
07/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.01500	1.97500	200
07/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.85900	0.88600	0
07/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.46200	0.45400	0
07/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.44800	0.46300	0
07/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.04200	1.02600	0
07/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.73400	0.74900	180
07/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.42500	0.41800	0
07/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.51100	0.52700	0
07/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.40800	0.40100	0
07/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.54400	0.56000	0
07/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.39100	0.38500	0
07/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.57700	0.59400	0
07/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.37500	0.37000	0
07/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.61100	0.62900	0
07/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.36000	0.35500	0
07/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.64600	0.66400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.34600	0.34100	0
07/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.68200	0.70000	0
07/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.84500	1.80700	0
07/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.13900	1.16800	0
07/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.82600	1.78900	0
07/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.17000	1.20000	0
07/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.80800	1.77200	0
07/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.20200	1.23300	0
07/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.59900	0.58900	0
07/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.95700	0.97200	4,000
07/11/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.09200	0.09400	0
07/11/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.77500	0.79900	0
07/11/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.08100	0.08300	0
07/11/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.86400	0.88800	0
07/11/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.25400	0.25100	3
07/11/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.99000	1.01000	0
07/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.72200	0.71100	180
07/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.41400	1.43400	0
07/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.53400	2.52800	0
07/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.43700	1.45400	0
07/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.51700	2.51100	0
07/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.47000	1.48700	0
07/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.50000	2.49100	0
07/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.50300	1.51700	0
07/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00400	0.00500	0
07/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.98700	3.01000	0
07/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
07/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.93400	3.95600	0
07/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.06420	8.04060	427
07/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.02457	1.00347	0
07/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00707	0.00837	0
07/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.97586	0.95497	0
07/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00836	0.00987	0
07/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.92738	0.90674	0
07/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00988	0.01164	0
07/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.74004	0.72372	0
07/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.17584	0.18312	0
07/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.70798	0.69248	0
07/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.19378	0.20188	0
07/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.67698	0.66232	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.21278	0.22172	0
07/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.40781	0.40102	80
07/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.54361	0.56042	0
07/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.05140	12.93950	2,832
07/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.28400	2.17700	0
07/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00500	0.00700	0
07/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.08600	1.97900	0
07/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00700	0.00900	0
07/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.08000	1.97400	0
07/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.05800	0.06400	0
07/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.98700	1.88000	0
07/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.06500	0.07000	768
07/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.89400	1.78800	0
07/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.07200	0.07800	0
07/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.49500	1.39000	0
07/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.01600	0.02000	0
07/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.66500	1.56100	0
07/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.09300	0.10100	0
07/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.62000	1.51600	0
07/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.09800	0.10600	0
07/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.57500	1.47100	0
07/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.10300	0.11100	0
07/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.53100	1.42700	0
07/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.10900	0.11700	0
07/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.48700	1.38800	0
07/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.11500	0.12800	0
07/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.20500	1.10600	0
07/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.02600	0.03600	0
07/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.15800	1.06000	0
07/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.02900	0.04000	0
07/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.36500	1.27300	0
07/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.14300	0.16300	0
07/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.06500	0.96900	0
07/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.03600	0.04900	0
07/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.53300	1.45300	0
07/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.28200	0.31400	0
07/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.50000	1.42000	0
07/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.29900	0.33100	0
07/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.46700	1.38800	0
07/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.31600	0.34900	0

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07/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.14600	1.06200	0
07/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.22400	0.25200	768
07/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.67900	0.60800	0
07/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.10000	0.13800	0
07/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.95300	0.88100	0
07/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.33100	0.37100	0
07/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10360	0.10310	6
07/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03220	0.03170	0
07/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
07/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02369	0.02319	0
07/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00009	0.00009	0
07/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01445	0.01399	0
07/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00085	0.00089	0
07/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00763	0.00735	0
07/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00403	0.00425	0
07/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.38200	11.28780	250
07/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.15100	2.06600	0
07/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01900	0.02300	0
07/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.10300	2.01900	0
07/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.02100	0.02600	0
07/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.70100	1.61500	0
07/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00300	0.00500	0
07/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.60100	1.51600	0
07/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00300	0.00600	0
07/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.50200	1.41700	0
07/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00400	0.00700	8,220
07/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.63300	1.55500	0
07/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.05100	0.06200	0
07/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.40300	1.31800	0
07/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00500	0.00800	0
07/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.25500	1.17100	0
07/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00700	0.01100	0
07/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.40800	1.33500	0
07/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.07600	0.09200	0
07/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.15600	1.07400	0
07/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00800	0.01400	0
07/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.32100	1.25000	0
07/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.08900	0.10700	0
07/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	1.05900	0.98100	0
07/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.01100	0.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	1.01200	0.93600	0
07/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.01400	0.02600	0
07/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.19500	1.13000	0
07/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.11300	0.13700	0
07/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.15600	1.09200	0
07/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.12400	0.14900	0
07/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.11700	1.05500	0
07/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.13500	0.16200	0
07/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	1.04100	0.98200	0
07/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.15900	0.18900	0
07/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	1.00400	0.94700	0
07/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.17200	0.20400	0
07/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.17900	1.12400	0
07/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.27000	0.30800	0
07/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.14700	1.09200	0
07/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.28800	0.32600	0
07/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.11400	1.06100	0
07/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.30500	0.34500	0
07/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.80300	0.75700	0
07/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.27100	0.31400	0
07/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.14100	1.15900	0
07/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.43500	0.54700	0
07/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.14900	1.13000	0
07/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.49300	0.56800	0
07/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.71900	0.67900	0
07/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.33700	0.38600	0
07/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.11900	1.10200	0
07/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.51300	0.59000	0
07/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.64300	0.60800	0
07/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.41100	0.46500	0
07/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.62000	0.58600	0
07/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.43800	0.49300	0
07/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.28900	0.27100	8,220
07/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.29100	0.36100	0
07/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.55400	0.52500	0
07/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.52200	0.58200	0
07/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.21600	0.20600	0
07/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.41800	0.49600	0
07/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.47800	0.45500	0
07/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.64600	0.71200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.41300	0.39600	0
07/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.78100	0.85300	0
07/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.12100	0.12100	0
07/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.72300	0.81100	0
07/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.11300	0.11300	0
07/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.76500	0.85300	0
07/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.34600	0.33400	0
07/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	0.96400	1.04100	0
07/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.08000	0.08300	0
07/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	0.98200	1.07300	0
07/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.22390	9.15600	0
07/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.05900	1.99300	0
07/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00700	0.00800	0
07/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.63600	1.57100	0
07/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
07/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.58700	1.52100	0
07/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
07/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.53700	1.47200	0
07/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00200	0.00300	0
07/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.33400	1.27200	0
07/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.03200	0.03700	0
07/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.28800	1.22700	0
07/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.03600	0.04200	0
07/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.10900	1.05100	0
07/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.05700	0.06600	0
07/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.35800	2.29700	0
07/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.38400	0.39100	0
07/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.31800	2.25700	0
07/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.39400	0.40100	0
07/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.27800	2.22300	0
07/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.40400	0.41700	0
07/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.93900	0.88500	0
07/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.08700	0.10000	0
07/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.89800	0.84500	0
07/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.09600	0.11000	0
07/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.75600	0.69900	0
07/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.02100	0.03000	0
07/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.88000	0.83200	0
07/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.20600	0.22700	0
07/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.84600	0.79800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.22200	0.24300	0
07/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.81300	0.76600	0
07/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.23900	0.26100	0
07/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.67300	0.62700	0
07/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.17100	0.19200	0
07/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.57400	0.53400	0
07/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.22200	0.24900	0
07/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.93010	7.86530	0
07/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.05100	0.98900	0
07/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00200	0.00300	0
07/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.00200	0.93900	0
07/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00300	0.00300	0
07/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.95200	0.89000	0
07/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00300	0.00400	0
07/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.66200	0.60300	0
07/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.01300	0.01700	0
07/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.61500	0.55800	0
07/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.01600	0.02200	0
07/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.57000	0.51400	0
07/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.02100	0.02800	0
07/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.48300	0.43000	0
07/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.03400	0.04400	0
07/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.44100	0.39100	0
07/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.04200	0.05500	0
07/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.56800	0.52100	0
07/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.13800	0.15600	0
07/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.53300	0.49000	0
07/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.15300	0.17500	0
07/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.50200	0.46100	0
07/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.17200	0.19600	0
07/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.29600	0.25600	0
07/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.09700	0.12000	0
07/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.08730	0.08180	12,659
07/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.08700	0.08160	18,519
07/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.19220	0.19440	12,423
07/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.36160	0.35650	100,000
07/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.15350	0.15930	100,000
07/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.21950	0.22130	12,346
07/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.08910	0.08390	18,750
07/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.06780	0.05920	12,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.06160	0.05200	12,500
07/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.08910	0.08230	19,481
07/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.11610	0.11280	12,987
07/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.01810	9.06260	0
07/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.24400	1.29000	0
07/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00500	0.00500	0
07/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.14500	1.19100	0
07/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00600	0.00600	0
07/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.99800	1.04400	0
07/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00900	0.00900	0
07/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.90000	0.94600	0
07/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.01100	0.01100	0
07/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.76300	0.80700	0
07/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.02400	0.02200	0
07/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.67800	0.72000	0
07/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.03900	0.03500	0
07/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.63700	0.67800	0
07/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.04800	0.04300	0
07/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.59700	0.63800	0
07/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.05800	0.05300	0
07/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.52200	0.56100	0
07/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.08300	0.07600	0
07/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.48800	0.52500	0
07/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.09900	0.09000	0
07/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.72700	0.75800	0
07/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.25900	0.24500	0
07/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.69900	0.72800	0
07/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.28100	0.26500	0
07/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.67300	0.70100	0
07/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.30500	0.28800	0
07/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.36700	0.40100	0
07/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.17800	0.16600	0
07/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.31700	0.34800	0
07/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.22800	0.21300	0
07/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.27300	0.30200	0
07/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.28400	0.26700	0
07/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.25300	0.28100	0
07/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.31400	0.29600	0
07/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.18800	0.21100	0
07/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.44900	0.42600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.17500	0.19700	0
07/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.48600	0.46200	0
07/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.13000	0.14900	0
07/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.64100	0.61400	0
07/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.12100	0.13900	0
07/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.68200	0.65400	0
07/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
07/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
07/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
07/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
07/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
07/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
07/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
07/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
07/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
07/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
07/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,075.61000	15,990.14000	0
07/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.27070	1.26870	0
07/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.20580	0.20400	0
07/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00090	0.00090	0
07/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.15710	0.15550	0
07/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00220	0.00240	0
07/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.14150	0.13980	0
07/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.02080	0.02110	0
07/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.10760	0.10650	0
07/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.03690	0.03780	0
07/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08130	0.08080	0
07/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.06060	0.06210	0
08/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.17190	10.24700	0
08/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.04200	2.11800	0
08/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
08/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.94200	2.01800	0
08/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
08/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.89200	1.96800	0
08/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
08/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.84200	1.91800	0
08/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	1.89400	1.97200	0
08/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00800	0.00800	0
08/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.84500	1.92300	0
08/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00900	0.00900	0
08/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.79600	1.87400	0
08/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01000	0.01000	0
08/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.64200	1.71800	0
08/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.59200	1.66800	0
08/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00100	0.00100	0
08/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.65000	1.72700	0
08/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.01400	0.01300	0
08/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.60100	1.67900	0
08/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.01500	0.01500	0
08/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.55300	1.63000	0
08/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.01700	0.01600	0
08/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.50600	1.58300	0
08/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.02000	0.01900	2,420
08/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.45900	1.53500	0
08/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.02300	0.02100	0
08/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.41200	1.48800	0
08/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.02600	0.02400	0
08/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.36500	1.44100	0
08/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.02900	0.02700	0
08/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.31900	1.39500	0
08/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.03300	0.03100	10,000
08/11/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.27300	1.34900	0
08/11/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.03700	0.03500	0
08/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.22800	1.30300	0
08/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.04200	0.03900	0
08/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.18300	1.25800	0
08/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.04700	0.04400	0
08/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.13800	1.21300	0
08/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.05200	0.04900	0
08/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.09400	1.16900	0
08/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.05800	0.05500	0
08/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.06300	1.13700	0
08/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.06300	0.05900	0
08/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.05100	1.12500	0
08/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.06500	0.06100	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.02000	1.09400	0
08/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.07000	0.06600	0
08/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.00800	1.08200	0
08/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.07200	0.06800	0
08/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.97800	1.05200	0
08/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.07800	0.07400	0
08/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.96600	1.04000	10,000
08/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.08000	0.07600	0
08/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.21000	1.28200	16,000
08/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.20000	0.19000	0
08/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.17500	1.24600	0
08/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.21500	0.20400	0
08/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.14000	1.21100	0
08/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.23000	0.21900	0
08/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.10500	1.17600	37,000
08/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.24500	0.23400	0
08/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.77500	0.84300	0
08/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.13900	0.12900	0
08/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.74100	0.80700	0
08/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.15500	0.14300	0
08/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.70800	0.77300	0
08/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.17200	0.15900	0
08/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.67600	0.74000	5,000
08/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.19000	0.17600	2,420
08/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.64500	0.70800	0
08/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.20900	0.19400	0
08/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.61500	0.67700	0
08/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.22900	0.21300	0
08/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.04100	1.10300	0
08/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.44900	0.42900	0
08/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.01800	1.07800	0
08/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.47600	0.45400	0
08/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.99500	1.05400	0
08/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.50300	0.48000	0
08/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.51600	0.57000	0
08/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.33000	0.30600	0
08/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.49400	0.54600	0
08/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.35800	0.33200	0
08/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.07000	1.12300	0
08/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.64400	0.61500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.04900	1.10200	0
08/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.67300	0.64400	0
08/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.97700	2.01500	200
08/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.89600	0.85900	0
08/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.41500	0.46200	0
08/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.47900	0.44800	0
08/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	0.99100	1.04200	0
08/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.76500	0.73400	180
08/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.38100	0.42500	0
08/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.54500	0.51100	0
08/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.36500	0.40800	0
08/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.57900	0.54400	0
08/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.35000	0.39100	0
08/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.61400	0.57700	0
08/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.33500	0.37500	0
08/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.64900	0.61100	0
08/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.32200	0.36000	0
08/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.68600	0.64600	0
08/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.30900	0.34600	0
08/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.72300	0.68200	0
08/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.80700	1.84500	0
08/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.17600	1.13900	0
08/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.78800	1.82600	0
08/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.20700	1.17000	0
08/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.77000	1.80800	0
08/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.23900	1.20200	0
08/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.55700	0.59900	0
08/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.99700	0.95700	4,000
08/11/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.07600	0.09200	0
08/11/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.83500	0.77500	0
08/11/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.06700	0.08100	0
08/11/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.92600	0.86400	0
08/11/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.22500	0.25400	3
08/11/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	1.03900	0.99000	0
08/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.68400	0.72200	180
08/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.45800	1.41400	0
08/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.49700	2.53400	0
08/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.47500	1.43700	0
08/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.47700	2.51700	0
08/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.50500	1.47000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.45700	2.50000	0
08/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.53500	1.50300	0
08/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00300	0.00400	0
08/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	3.06200	2.98700	0
08/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00000	0.00100	0
08/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	4.00900	3.93400	0
08/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	7.98630	8.06420	427
08/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.94929	1.02457	0
08/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00799	0.00707	0
08/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.90074	0.97586	0
08/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00944	0.00836	0
08/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.85244	0.92738	0
08/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.01114	0.00988	0
08/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.67589	0.74004	0
08/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.18959	0.17584	0
08/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.64500	0.70798	0
08/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.20870	0.19378	0
08/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.61520	0.67698	0
08/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.22890	0.21278	0
08/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.36502	0.40781	80
08/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.57872	0.54361	0
08/11/2011	£ / R On 18-June-12			Foreign Exchange Future	12.96880	13.05140	2,832
08/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.20700	2.28400	0
08/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00500	0.00500	0
08/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.00800	2.08600	0
08/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00600	0.00700	0
08/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.00400	2.08000	0
08/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.06200	0.05800	0
08/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.91100	1.98700	0
08/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.06900	0.06500	768
08/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.81900	1.89400	0
08/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.07700	0.07200	0
08/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.41800	1.49500	0
08/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.01600	0.01600	0
08/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.59200	1.66500	0
08/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.10000	0.09300	0
08/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.54800	1.62000	0
08/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.10600	0.09800	0
08/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.50400	1.57500	0
08/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.11200	0.10300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.46000	1.53100	0
08/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.11800	0.10900	0
08/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.41600	1.48700	0
08/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.12400	0.11500	0
08/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.13100	1.20500	0
08/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.02900	0.02600	0
08/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.08400	1.15800	0
08/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.03200	0.02900	0
08/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.30000	1.36500	0
08/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.15800	0.14300	0
08/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.99200	1.06500	0
08/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.04000	0.03600	0
08/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.47700	1.53300	0
08/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.30800	0.28200	0
08/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.44400	1.50000	0
08/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.32500	0.29900	0
08/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.41100	1.46700	0
08/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.34200	0.31600	0
08/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.08600	1.14600	0
08/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.24400	0.22400	768
08/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.61700	0.67900	0
08/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.11500	0.10000	0
08/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.90000	0.95300	0
08/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.35800	0.33100	0
08/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10310	0.10360	6
08/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03160	0.03220	0
08/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02318	0.02369	0
08/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00008	0.00009	0
08/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01394	0.01445	0
08/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00084	0.00085	0
08/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00721	0.00763	0
08/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00411	0.00403	0
08/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.28820	11.38200	250
08/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.06400	2.15100	0
08/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.02000	0.01900	0
08/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.01600	2.10300	0
08/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.02200	0.02100	0
08/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.61400	1.70100	0
08/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00200	0.00300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.51500	1.60100	0
08/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00300	0.00300	0
08/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.41600	1.50200	0
08/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00400	0.00400	8,220
08/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.54800	1.63300	0
08/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.05400	0.05100	0
08/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.31700	1.40300	0
08/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00500	0.00500	0
08/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.16900	1.25500	0
08/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00700	0.00700	0
08/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.32500	1.40800	0
08/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.08100	0.07600	0
08/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.07100	1.15600	0
08/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00900	0.00800	0
08/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.23800	1.32100	0
08/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.09400	0.08900	0
08/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.97600	1.05900	0
08/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.01400	0.01100	0
08/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.92900	1.01200	0
08/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.01700	0.01400	0
08/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.11600	1.19500	0
08/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.12200	0.11300	0
08/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.07800	1.15600	0
08/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.13400	0.12400	0
08/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.04000	1.11700	0
08/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.14600	0.13500	0
08/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.96600	1.04100	0
08/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.17200	0.15900	0
08/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.93100	1.00400	0
08/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.18700	0.17200	0
08/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.11000	1.17900	0
08/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.29200	0.27000	0
08/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.07800	1.14700	0
08/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.31000	0.28800	0
08/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.04700	1.11400	0
08/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.32900	0.30500	0
08/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.73900	0.80300	0
08/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.29500	0.27100	0
08/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.11600	1.14100	0
08/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.50300	0.43500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.08600	1.14900	0
08/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.52300	0.49300	0
08/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.66000	0.71900	0
08/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.36600	0.33700	0
08/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.05800	1.11900	0
08/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.54500	0.51300	0
08/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.58900	0.64300	0
08/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.44500	0.41100	0
08/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.56600	0.62000	0
08/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.47200	0.43800	0
08/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.24200	0.28900	8,220
08/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.33000	0.29100	0
08/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.50500	0.55400	0
08/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.56100	0.52200	0
08/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.17800	0.21600	0
08/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.46600	0.41800	0
08/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.43500	0.47800	0
08/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.69100	0.64600	0
08/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.37600	0.41300	0
08/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.83200	0.78100	0
08/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.09800	0.12100	0
08/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.78600	0.72300	0
08/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.09100	0.11300	0
08/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.82900	0.76500	0
08/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.31400	0.34600	0
08/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.02000	0.96400	0
08/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.06400	0.08000	0
08/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	1.05200	0.98200	0
08/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.14630	9.22390	0
08/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.95800	2.05900	0
08/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00800	0.00700	0
08/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.53500	1.63600	0
08/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00200	0.00100	0
08/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.48500	1.58700	0
08/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00200	0.00200	0
08/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.43500	1.53700	0
08/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00200	0.00200	0
08/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.23800	1.33400	0
08/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.03800	0.03200	0
08/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.19300	1.28800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.04300	0.03600	0
08/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.01800	1.10900	0
08/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.06800	0.05700	0
08/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.28700	2.35800	0
08/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.39100	0.38400	0
08/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.24700	2.31800	0
08/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.40100	0.39400	0
08/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.21300	2.27800	0
08/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.41700	0.40400	0
08/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.85200	0.93900	0
08/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.10200	0.08700	0
08/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.81300	0.89800	0
08/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.11300	0.09600	0
08/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.66200	0.75600	0
08/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.02900	0.02100	0
08/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.80500	0.88000	0
08/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.23300	0.20600	0
08/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.77200	0.84600	0
08/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.25000	0.22200	0
08/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.74000	0.81300	0
08/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.26800	0.23900	0
08/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.59800	0.67300	0
08/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.19800	0.17100	0
08/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.50700	0.57400	0
08/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.25700	0.22200	0
08/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.85940	7.93010	0
08/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.98300	1.05100	0
08/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00300	0.00200	0
08/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.93300	1.00200	0
08/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00300	0.00300	0
08/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.88400	0.95200	0
08/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00400	0.00300	0
08/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.59600	0.66200	0
08/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.01600	0.01300	0
08/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.55000	0.61500	0
08/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.02000	0.01600	0
08/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.50600	0.57000	0
08/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.02600	0.02100	0
08/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.42000	0.48300	0
08/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.04000	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.38100	0.44100	0
08/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.05100	0.04200	0
08/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.51000	0.56800	0
08/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.15100	0.13800	0
08/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.47900	0.53300	0
08/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.17000	0.15300	0
08/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.45000	0.50200	0
08/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.19100	0.17200	0
08/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.24600	0.29600	0
08/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.11600	0.09700	0
08/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.07590	0.08730	12,659
08/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.07410	0.08700	18,519
08/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.21010	0.19220	12,423
08/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.33050	0.36160	100,000
08/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.17140	0.15350	100,000
08/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.23830	0.21950	12,346
08/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.07790	0.08910	18,750
08/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.06310	0.06780	12,500
08/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.05720	0.06160	12,500
08/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.09760	0.08910	19,481
08/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.12700	0.11610	12,987
08/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	8.96450	9.01810	0
08/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.19400	1.24400	0
08/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00500	0.00500	0
08/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.09600	1.14500	0
08/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00700	0.00600	0
08/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.94800	0.99800	0
08/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00900	0.00900	0
08/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.85200	0.90000	0
08/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.01300	0.01100	0
08/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.71700	0.76300	0
08/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.02800	0.02400	0
08/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.63200	0.67800	0
08/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.04300	0.03900	0
08/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.59100	0.63700	0
08/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.05200	0.04800	0
08/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.55200	0.59700	0
08/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.06300	0.05800	0
08/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.47900	0.52200	0
08/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.09000	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.44600	0.48800	0
08/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.10700	0.09900	0
08/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.68900	0.72700	0
08/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.27500	0.25900	0
08/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.66200	0.69900	0
08/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.29800	0.28100	0
08/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.63700	0.67300	0
08/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.32300	0.30500	0
08/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.33100	0.36700	0
08/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.19200	0.17800	0
08/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.28400	0.31700	0
08/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.24500	0.22800	0
08/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.24300	0.27300	0
08/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.30400	0.28400	0
08/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.22500	0.25300	0
08/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.33600	0.31400	0
08/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.16600	0.18800	0
08/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.47700	0.44900	0
08/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.15400	0.17500	0
08/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.51500	0.48600	0
08/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.11300	0.13000	0
08/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.67400	0.64100	0
08/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.10500	0.12100	0
08/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.71600	0.68200	0
08/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
08/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
08/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
08/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
08/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
08/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
08/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
08/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
08/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
08/11/2011	RAIN On 19-December-11			Foreign Exchange Future	15,947.43000	16,075.61000	0
08/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.25930	1.27070	0
08/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.19450	0.20580	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00090	0.00090	0
08/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.14600	0.15710	0
08/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00240	0.00220	0
08/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.13110	0.14150	0
08/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.02180	0.02080	0
08/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.09830	0.10760	0
08/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.03900	0.03690	0
08/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.07340	0.08130	0
08/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.06410	0.06060	0
09/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.33480	10.17190	0
09/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.20000	2.04200	0
09/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.10000	1.94200	0
09/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.05000	1.89200	0
09/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	2.00000	1.84200	0
09/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
09/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.05400	1.89400	0
09/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00700	0.00800	0
09/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.00400	1.84500	0
09/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00700	0.00900	0
09/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.95500	1.79600	0
09/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00800	0.01000	0
09/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.80000	1.64200	0
09/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00000	0.00100	0
09/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.75000	1.59200	0
09/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00000	0.00100	0
09/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.80800	1.65000	0
09/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.01100	0.01400	0
09/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.76000	1.60100	0
09/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.01300	0.01500	0
09/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.71100	1.55300	0
09/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.01400	0.01700	0
09/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.66200	1.50600	0
09/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.01500	0.02000	2,420
09/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.61500	1.45900	0
09/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.01800	0.02300	0
09/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.56700	1.41200	0
09/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.02000	0.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.52000	1.36500	0
09/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.02300	0.02900	0
09/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.47300	1.31900	0
09/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.02600	0.03300	10,000
09/11/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.42700	1.27300	0
09/11/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.03000	0.03700	0
09/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.38000	1.22800	0
09/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.03300	0.04200	0
09/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.33500	1.18300	0
09/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.03800	0.04700	0
09/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.28900	1.13800	0
09/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.04200	0.05200	0
09/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.24400	1.09400	0
09/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.04700	0.05800	0
09/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.21200	1.06300	0
09/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.05100	0.06300	0
09/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.20000	1.05100	0
09/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.05300	0.06500	1,000
09/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.16800	1.02000	0
09/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.05700	0.07000	0
09/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.15600	1.00800	0
09/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.05900	0.07200	0
09/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.12500	0.97800	0
09/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.06400	0.07800	0
09/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.11300	0.96600	10,000
09/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.06600	0.08000	0
09/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.34700	1.21000	16,000
09/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.17200	0.20000	0
09/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.31000	1.17500	0
09/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.18500	0.21500	0
09/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.27300	1.14000	0
09/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.19800	0.23000	0
09/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.23800	1.10500	37,000
09/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.21300	0.24500	0
09/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.90600	0.77500	0
09/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.10900	0.13900	0
09/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.86900	0.74100	0
09/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.12200	0.15500	0
09/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.83300	0.70800	0
09/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.13600	0.17200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.79900	0.67600	5,000
09/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.15200	0.19000	2,420
09/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.76500	0.64500	0
09/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.16800	0.20900	0
09/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.73300	0.61500	0
09/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.18600	0.22900	0
09/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.15400	1.04100	0
09/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.39600	0.44900	0
09/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.12900	1.01800	0
09/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.42100	0.47600	0
09/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.10400	0.99500	0
09/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.44600	0.50300	0
09/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.61500	0.51600	0
09/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.26800	0.33000	0
09/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.59000	0.49400	0
09/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.29300	0.35800	0
09/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.17000	1.07000	0
09/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.57800	0.64400	0
09/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.14900	1.04900	0
09/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.60700	0.67300	0
09/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.07300	1.97700	200
09/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.82900	0.89600	0
09/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.49900	0.41500	0
09/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.40200	0.47900	0
09/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.08900	0.99100	0
09/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.69700	0.76500	180
09/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.46000	0.38100	0
09/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.46300	0.54500	0
09/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.44100	0.36500	0
09/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.49400	0.57900	0
09/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.42300	0.35000	0
09/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.52600	0.61400	0
09/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.40600	0.33500	0
09/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.55900	0.64900	0
09/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.38900	0.32200	0
09/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.59200	0.68600	0
09/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.37400	0.30900	0
09/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.62700	0.72300	0
09/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.90300	1.80700	0
09/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.10900	1.17600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.88300	1.78800	0
09/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.13900	1.20700	0
09/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.86300	1.77000	0
09/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.16900	1.23900	0
09/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.63100	0.55700	0
09/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.90600	0.99700	4,000
09/11/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.10200	0.07600	0
09/11/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.70200	0.83500	0
09/11/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.08900	0.06700	0
09/11/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.78900	0.92600	0
09/11/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.27300	0.22500	3
09/11/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.92600	1.03900	0
09/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.75400	0.68400	180
09/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.36200	1.45800	0
09/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.59400	2.49700	0
09/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.40900	1.47500	0
09/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.57600	2.47700	0
09/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.44100	1.50500	0
09/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.55800	2.45700	0
09/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.47300	1.53500	0
09/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00500	0.00300	0
09/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.90500	3.06200	0
09/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00100	0.00000	0
09/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.85100	4.00900	0
09/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.14710	7.98630	422
09/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.10520	0.94929	0
09/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00530	0.00799	0
09/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.05615	0.90074	0
09/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00625	0.00944	0
09/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	1.00728	0.85244	0
09/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00738	0.01114	0
09/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.79880	0.67589	0
09/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.15170	0.18959	0
09/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.76523	0.64500	0
09/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.16813	0.20870	0
09/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.73270	0.61520	0
09/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.18560	0.22890	0
09/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.44091	0.36502	80
09/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.49381	0.57872	0
09/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.08220	12.96880	2,832

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.31400	2.20700	0
09/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00500	0.00500	0
09/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.11500	2.00800	0
09/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00600	0.00600	0
09/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.10900	2.00400	0
09/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.05600	0.06200	0
09/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.01600	1.91100	0
09/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.06300	0.06900	768
09/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.92300	1.81900	0
09/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.07000	0.07700	0
09/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.52300	1.41800	0
09/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.01400	0.01600	0
09/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.69400	1.59200	0
09/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.09100	0.10000	0
09/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.64900	1.54800	0
09/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.09600	0.10600	0
09/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.60400	1.50400	0
09/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.10100	0.11200	0
09/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.56000	1.46000	0
09/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.10700	0.11800	0
09/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.51600	1.41600	0
09/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.11300	0.12400	0
09/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.23200	1.13100	0
09/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.02300	0.02900	0
09/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.18500	1.08400	0
09/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.02600	0.03200	0
09/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.38900	1.30000	0
09/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.13600	0.15800	0
09/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.09100	0.99200	0
09/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.03200	0.04000	0
09/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.55900	1.47700	0
09/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.27700	0.30800	0
09/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.52400	1.44400	0
09/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.29200	0.32500	0
09/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.49000	1.41100	0
09/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.30800	0.34200	0
09/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.16500	1.08600	0
09/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.21200	0.24400	768
09/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.69300	0.61700	0
09/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.08400	0.11500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.96500	0.90000	0
09/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.31200	0.35800	0
09/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10510	0.10310	6
09/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03360	0.03160	0
09/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
09/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02516	0.02318	0
09/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00006	0.00008	0
09/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01576	0.01394	0
09/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00066	0.00084	0
09/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00848	0.00721	0
09/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00338	0.00411	0
09/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.30350	11.28820	250
09/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.07200	2.06400	0
09/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.02000	0.02000	0
09/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.02400	2.01600	0
09/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.02200	0.02200	0
09/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.61700	1.61400	0
09/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00200	0.00200	0
09/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.51800	1.51500	0
09/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00300	0.00300	0
09/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.41900	1.41600	0
09/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00400	0.00400	8,220
09/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.55700	1.54800	0
09/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.05500	0.05400	0
09/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.32000	1.31700	0
09/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00500	0.00500	0
09/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.17200	1.16900	0
09/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00700	0.00700	0
09/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.33500	1.32500	0
09/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.08300	0.08100	0
09/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.07500	1.07100	0
09/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.01000	0.00900	0
09/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.24900	1.23800	0
09/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.09700	0.09400	0
09/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.97900	0.97600	0
09/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.01400	0.01400	0
09/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.93200	0.92900	0
09/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.01700	0.01700	0
09/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.12700	1.11600	0
09/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.12500	0.12200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.08900	1.07800	0
09/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.13700	0.13400	0
09/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.05100	1.04000	0
09/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.14900	0.14600	0
09/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.97700	0.96600	0
09/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.17500	0.17200	0
09/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.94100	0.93100	0
09/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.18900	0.18700	0
09/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.12100	1.11000	0
09/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.29100	0.29200	0
09/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.08800	1.07800	0
09/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.30800	0.31000	0
09/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.05700	1.04700	0
09/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.32700	0.32900	0
09/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.74700	0.73900	0
09/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.29500	0.29500	0
09/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.12500	1.11600	0
09/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.49700	0.50300	0
09/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.09500	1.08600	0
09/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.51700	0.52300	0
09/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.66700	0.66000	0
09/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.36500	0.36600	0
09/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.06600	1.05800	0
09/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.53800	0.54500	0
09/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.59400	0.58900	0
09/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.44200	0.44500	0
09/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.57100	0.56600	0
09/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.46900	0.47200	0
09/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.24200	0.24200	8,220
09/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.32700	0.33000	0
09/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.50900	0.50500	0
09/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.55700	0.56100	0
09/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.17600	0.17800	0
09/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.46100	0.46600	0
09/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.43700	0.43500	0
09/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.68500	0.69100	0
09/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.37600	0.37600	0
09/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.82400	0.83200	0
09/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.09500	0.09800	0
09/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.78000	0.78600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.08800	0.09100	0
09/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.82300	0.82900	0
09/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.31300	0.31400	0
09/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.01100	1.02000	0
09/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.06100	0.06400	0
09/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	1.04600	1.05200	0
09/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.18870	9.14630	0
09/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.98900	1.95800	0
09/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00800	0.00800	0
09/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.56300	1.53500	0
09/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
09/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.51300	1.48500	0
09/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
09/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.46400	1.43500	0
09/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00200	0.00200	0
09/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.26700	1.23800	0
09/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.03600	0.03800	0
09/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.22100	1.19300	0
09/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.04000	0.04300	0
09/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.04400	1.01800	0
09/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.06300	0.06800	0
09/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.32800	2.28700	0
09/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.38900	0.39100	0
09/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.28800	2.24700	0
09/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.39900	0.40100	0
09/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.24800	2.21300	0
09/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.40900	0.41700	0
09/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.87700	0.85200	0
09/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.09600	0.10200	0
09/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.83700	0.81300	0
09/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.10600	0.11300	0
09/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.68700	0.66200	0
09/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.02500	0.02900	0
09/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.82900	0.80500	0
09/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.22200	0.23300	0
09/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.79600	0.77200	0
09/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.23900	0.25000	0
09/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.76300	0.74000	0
09/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.25600	0.26800	0
09/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.61800	0.59800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.18700	0.19800	0
09/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.52500	0.50700	0
09/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.24400	0.25700	0
09/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.95170	7.85940	0
09/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.07200	0.98300	0
09/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00200	0.00300	0
09/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.02300	0.93300	0
09/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00300	0.00300	0
09/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.97300	0.88400	0
09/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00300	0.00400	0
09/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.68100	0.59600	0
09/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.01100	0.01600	0
09/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.63400	0.55000	0
09/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.01400	0.02000	0
09/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.58700	0.50600	0
09/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.01700	0.02600	0
09/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.49800	0.42000	0
09/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.02800	0.04000	0
09/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.45500	0.38100	0
09/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.03500	0.05100	0
09/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.58200	0.51000	0
09/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.13000	0.15100	0
09/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.54700	0.47900	0
09/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.14500	0.17000	0
09/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.51500	0.45000	0
09/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.16300	0.19100	0
09/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.30400	0.24600	0
09/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.08400	0.11600	0
09/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.10300	0.07590	12,659
09/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.10410	0.07410	18,519
09/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.17410	0.21010	12,423
09/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.39240	0.33050	100,000
09/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.13170	0.17140	100,000
09/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.20090	0.23830	12,346
09/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.10650	0.07790	18,750
09/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.07820	0.06310	12,500
09/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.06890	0.05720	12,500
09/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.07860	0.09760	19,481
09/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.10340	0.12700	12,987
09/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.01730	8.96450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.24500	1.19400	0
09/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00500	0.00500	0
09/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.14600	1.09600	0
09/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00600	0.00700	0
09/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.99800	0.94800	0
09/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00800	0.00900	0
09/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.89900	0.85200	0
09/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.00900	0.01300	0
09/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.76100	0.71700	0
09/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.02100	0.02800	0
09/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.67300	0.63200	0
09/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.03300	0.04300	0
09/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.63100	0.59100	0
09/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.04100	0.05200	0
09/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.59000	0.55200	0
09/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.05000	0.06300	0
09/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.51300	0.47900	0
09/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.07300	0.09000	0
09/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.47800	0.44600	0
09/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.08800	0.10700	0
09/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.71600	0.68900	0
09/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.24900	0.27500	0
09/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.68800	0.66200	0
09/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.27100	0.29800	0
09/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.66100	0.63700	0
09/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.29400	0.32300	0
09/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.35500	0.33100	0
09/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.16500	0.19200	0
09/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.30400	0.28400	0
09/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.21400	0.24500	0
09/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.25900	0.24300	0
09/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.26900	0.30400	0
09/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.24000	0.22500	0
09/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.30000	0.33600	0
09/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.17500	0.16600	0
09/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.43500	0.47700	0
09/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.16200	0.15400	0
09/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.47200	0.51500	0
09/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.11900	0.11300	0
09/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.62900	0.67400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.10900	0.10500	0
09/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.66900	0.71600	0
09/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
09/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
09/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
09/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
09/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
09/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
09/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
09/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
09/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
09/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
09/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
09/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,126.38000	15,947.43000	0
09/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.28600	1.25930	0
09/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.22040	0.19450	0
09/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00060	0.00090	0
09/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.17120	0.14600	0
09/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00140	0.00240	0
09/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.15330	0.13110	0
09/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.01730	0.02180	0
09/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.11820	0.09830	0
09/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.03220	0.03900	0
09/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08910	0.07340	0
09/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.05310	0.06410	0
10/11/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.32720	10.33480	0
10/11/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	2.19200	2.20000	0
10/11/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
10/11/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	2.09200	2.10000	0
10/11/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
10/11/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	2.04200	2.05000	0
10/11/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/11/2011	\$ / R On 19-December-11	6.05	C	Foreign Exchange Future	1.99200	2.00000	0
10/11/2011	\$ / R On 19-December-11	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/11/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.04700	2.05400	0
10/11/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00600	0.00700	0
10/11/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	1.99800	2.00400	0
10/11/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00700	0.00700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.94900	1.95500	0
10/11/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00800	0.00800	0
10/11/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	1.79300	1.80000	0
10/11/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.00100	0.00000	0
10/11/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	1.74300	1.75000	0
10/11/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.00100	0.00000	0
10/11/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.80200	1.80800	0
10/11/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.01100	0.01100	0
10/11/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.75300	1.76000	0
10/11/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.01200	0.01300	0
10/11/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.70500	1.71100	0
10/11/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.01400	0.01400	0
10/11/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.65600	1.66200	0
10/11/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.01500	0.01500	2,420
10/11/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.60900	1.61500	0
10/11/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.01800	0.01800	0
10/11/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.56100	1.56700	0
10/11/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.02000	0.02000	0
10/11/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.51400	1.52000	0
10/11/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.02300	0.02300	0
10/11/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.46700	1.47300	0
10/11/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.02600	0.02600	10,000
10/11/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	1.42100	1.42700	0
10/11/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.03000	0.03000	0
10/11/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.37500	1.38000	0
10/11/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.03400	0.03300	0
10/11/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.32900	1.33500	0
10/11/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.03800	0.03800	0
10/11/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.28400	1.28900	0
10/11/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.04300	0.04200	0
10/11/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.23900	1.24400	0
10/11/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.04800	0.04700	0
10/11/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.20700	1.21200	0
10/11/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.05200	0.05100	0
10/11/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.19500	1.20000	0
10/11/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.05400	0.05300	1,000
10/11/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.16400	1.16800	0
10/11/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.05900	0.05700	0
10/11/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.15100	1.15600	0
10/11/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.06000	0.05900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.12000	1.12500	0
10/11/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.06500	0.06400	0
10/11/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.10800	1.11300	10,000
10/11/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.06700	0.06600	0
10/11/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.34200	1.34700	16,000
10/11/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.16800	0.17200	0
10/11/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.30500	1.31000	0
10/11/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.18100	0.18500	0
10/11/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.26900	1.27300	0
10/11/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.19500	0.19800	0
10/11/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.23400	1.23800	37,000
10/11/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.21000	0.21300	0
10/11/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.90200	0.90600	0
10/11/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.11100	0.10900	0
10/11/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.86600	0.86900	0
10/11/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.12500	0.12200	0
10/11/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.83100	0.83300	0
10/11/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.14000	0.13600	0
10/11/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.79600	0.79900	5,000
10/11/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.15500	0.15200	2,420
10/11/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.76300	0.76500	0
10/11/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.17200	0.16800	0
10/11/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.73100	0.73300	0
10/11/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.19000	0.18600	0
10/11/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.15000	1.15400	0
10/11/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.39300	0.39600	0
10/11/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.12500	1.12900	0
10/11/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.41800	0.42100	0
10/11/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.10000	1.10400	0
10/11/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.44300	0.44600	0
10/11/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.61400	0.61500	0
10/11/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.27300	0.26800	0
10/11/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.58900	0.59000	0
10/11/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.29800	0.29300	0
10/11/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.16800	1.17000	0
10/11/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.57800	0.57800	0
10/11/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.14700	1.14900	0
10/11/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.60700	0.60700	0
10/11/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.07200	2.07300	200
10/11/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.83500	0.82900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.49900	0.49900	0
10/11/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.40800	0.40200	0
10/11/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.08900	1.08900	0
10/11/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.69900	0.69700	180
10/11/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.45900	0.46000	0
10/11/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.46800	0.46300	0
10/11/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.44000	0.44100	0
10/11/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.49900	0.49400	0
10/11/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.42200	0.42300	0
10/11/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.53100	0.52600	0
10/11/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.40500	0.40600	0
10/11/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.56400	0.55900	0
10/11/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.38900	0.38900	0
10/11/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.59800	0.59200	0
10/11/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.37300	0.37400	0
10/11/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.63200	0.62700	0
10/11/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.90500	1.90300	0
10/11/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.11800	1.10900	0
10/11/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.88600	1.88300	0
10/11/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.14900	1.13900	0
10/11/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.86600	1.86300	0
10/11/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.17900	1.16900	0
10/11/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.63300	0.63100	0
10/11/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.90900	0.90600	4,000
10/11/2011	\$ / R On 19-December-11	8.65	C	Foreign Exchange Future	0.09800	0.10200	0
10/11/2011	\$ / R On 19-December-11	8.65	P	Foreign Exchange Future	0.70600	0.70200	0
10/11/2011	\$ / R On 19-December-11	8.75	C	Foreign Exchange Future	0.08500	0.08900	0
10/11/2011	\$ / R On 19-December-11	8.75	P	Foreign Exchange Future	0.79300	0.78900	0
10/11/2011	\$ / R On 19-March-12	8.80	C	Foreign Exchange Future	0.27200	0.27300	3
10/11/2011	\$ / R On 19-March-12	8.80	P	Foreign Exchange Future	0.93100	0.92600	0
10/11/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.75900	0.75400	180
10/11/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.36900	1.36200	0
10/11/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.60300	2.59400	0
10/11/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.42600	1.40900	0
10/11/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.58600	2.57600	0
10/11/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.45900	1.44100	0
10/11/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.56900	2.55800	0
10/11/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.49200	1.47300	0
10/11/2011	\$ / R On 19-December-11	10.95	C	Foreign Exchange Future	0.00500	0.00500	0
10/11/2011	\$ / R On 19-December-11	10.95	P	Foreign Exchange Future	2.91300	2.90500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2011	\$ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
10/11/2011	\$ / R On 19-December-11	11.90	P	Foreign Exchange Future	3.85900	3.85100	0
10/11/2011	\$ / R MAXI On 19-March-12			Foreign Exchange Future	8.14110	8.14710	422
10/11/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	1.09770	1.10520	0
10/11/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.00560	0.00530	0
10/11/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	1.04874	1.05615	0
10/11/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.00664	0.00625	0
10/11/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.99997	1.00728	0
10/11/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.00787	0.00738	0
10/11/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.79628	0.79880	0
10/11/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.15518	0.15170	0
10/11/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.76295	0.76523	0
10/11/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.17185	0.16813	0
10/11/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.73068	0.73270	0
10/11/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.18958	0.18560	0
10/11/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.44041	0.44091	80
10/11/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.49931	0.49381	0
10/11/2011	£ / R On 18-June-12			Foreign Exchange Future	13.08630	13.08220	2,832
10/11/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	2.31000	2.31400	0
10/11/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.00400	0.00500	0
10/11/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	2.11100	2.11500	0
10/11/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.00500	0.00600	0
10/11/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	2.10700	2.10900	0
10/11/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.05500	0.05600	0
10/11/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	2.01300	2.01600	0
10/11/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.06100	0.06300	768
10/11/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.92000	1.92300	0
10/11/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.06800	0.07000	0
10/11/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	1.51900	1.52300	0
10/11/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.01300	0.01400	0
10/11/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.69100	1.69400	0
10/11/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.08900	0.09100	0
10/11/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.64600	1.64900	0
10/11/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.09400	0.09600	0
10/11/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.60100	1.60400	0
10/11/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.09900	0.10100	0
10/11/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.55600	1.56000	0
10/11/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.10400	0.10700	0
10/11/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.51200	1.51600	0
10/11/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.11000	0.11300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	1.22900	1.23200	0
10/11/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.02300	0.02300	0
10/11/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	1.18100	1.18500	0
10/11/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.02500	0.02600	0
10/11/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.38500	1.38900	0
10/11/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.13300	0.13600	0
10/11/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	1.08700	1.09100	0
10/11/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.03100	0.03200	0
10/11/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.55500	1.55900	0
10/11/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.26900	0.27700	0
10/11/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.52100	1.52400	0
10/11/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.28500	0.29200	0
10/11/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.48700	1.49000	0
10/11/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.30100	0.30800	0
10/11/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	1.16200	1.16500	0
10/11/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.21000	0.21200	768
10/11/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.68900	0.69300	0
10/11/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.08300	0.08400	0
10/11/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.96500	0.96500	0
10/11/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.31300	0.31200	0
10/11/2011	¥ / R On 19-March-12			Foreign Exchange Future	0.10510	0.10510	6
10/11/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.03360	0.03360	0
10/11/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
10/11/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02517	0.02516	0
10/11/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00007	0.00006	0
10/11/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01578	0.01576	0
10/11/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00068	0.00066	0
10/11/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00854	0.00848	0
10/11/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00344	0.00338	0
10/11/2011	€ / R On 17-September-12			Foreign Exchange Future	11.32160	11.30350	250
10/11/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	2.08200	2.07200	0
10/11/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.02000	0.02000	0
10/11/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	2.03400	2.02400	0
10/11/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.02200	0.02200	0
10/11/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	1.62400	1.61700	0
10/11/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.00200	0.00200	0
10/11/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	1.52500	1.51800	0
10/11/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.00300	0.00300	0
10/11/2011	€ / R On 19-December-11	9.50	C	Foreign Exchange Future	1.42600	1.41900	0
10/11/2011	€ / R On 19-December-11	9.50	P	Foreign Exchange Future	0.00400	0.00400	8,220

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.56500	1.55700	0
10/11/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.05300	0.05500	0
10/11/2011	€ / R On 19-December-11	9.60	C	Foreign Exchange Future	1.32700	1.32000	0
10/11/2011	€ / R On 19-December-11	9.60	P	Foreign Exchange Future	0.00500	0.00500	0
10/11/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	1.17900	1.17200	0
10/11/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.00700	0.00700	0
10/11/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	1.34100	1.33500	0
10/11/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.07900	0.08300	0
10/11/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	1.08100	1.07500	0
10/11/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.00900	0.01000	0
10/11/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	1.25500	1.24900	0
10/11/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.09300	0.09700	0
10/11/2011	€ / R On 19-December-11	9.95	C	Foreign Exchange Future	0.98500	0.97900	0
10/11/2011	€ / R On 19-December-11	9.95	P	Foreign Exchange Future	0.01300	0.01400	0
10/11/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.93800	0.93200	0
10/11/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.01600	0.01700	0
10/11/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	1.13200	1.12700	0
10/11/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.12000	0.12500	0
10/11/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	1.09300	1.08900	0
10/11/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.13100	0.13700	0
10/11/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	1.05500	1.05100	0
10/11/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.14300	0.14900	0
10/11/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.98100	0.97700	0
10/11/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.16900	0.17500	0
10/11/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.94500	0.94100	0
10/11/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.18300	0.18900	0
10/11/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	1.12800	1.12100	0
10/11/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.28400	0.29100	0
10/11/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	1.09600	1.08800	0
10/11/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.30200	0.30800	0
10/11/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	1.06500	1.05700	0
10/11/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.32100	0.32700	0
10/11/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.75000	0.74700	0
10/11/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.28800	0.29500	0
10/11/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	1.13500	1.12500	0
10/11/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.48900	0.49700	0
10/11/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	1.10600	1.09500	0
10/11/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.51000	0.51700	0
10/11/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.67000	0.66700	0
10/11/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.35800	0.36500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	1.07700	1.06600	0
10/11/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.53100	0.53800	0
10/11/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.59700	0.59400	0
10/11/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.43500	0.44200	0
10/11/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.57400	0.57100	0
10/11/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.46200	0.46900	0
10/11/2011	€ / R On 19-December-11	11.00	C	Foreign Exchange Future	0.24100	0.24200	8,220
10/11/2011	€ / R On 19-December-11	11.00	P	Foreign Exchange Future	0.31900	0.32700	0
10/11/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.51200	0.50900	0
10/11/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.55000	0.55700	0
10/11/2011	€ / R On 19-December-11	11.20	C	Foreign Exchange Future	0.17700	0.17600	0
10/11/2011	€ / R On 19-December-11	11.20	P	Foreign Exchange Future	0.45500	0.46100	0
10/11/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.44000	0.43700	0
10/11/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.67800	0.68500	0
10/11/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.37900	0.37600	0
10/11/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.81700	0.82400	0
10/11/2011	€ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.09500	0.09500	0
10/11/2011	€ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.77300	0.78000	0
10/11/2011	€ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.08900	0.08800	0
10/11/2011	€ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.81700	0.82300	0
10/11/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.31600	0.31300	0
10/11/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.00400	1.01100	0
10/11/2011	€ / R On 19-December-11	11.90	C	Foreign Exchange Future	0.06200	0.06100	0
10/11/2011	€ / R On 19-December-11	11.90	P	Foreign Exchange Future	1.04000	1.04600	0
10/11/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.18340	9.18870	0
10/11/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.95500	1.98900	0
10/11/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00800	0.00800	0
10/11/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	1.52700	1.56300	0
10/11/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
10/11/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	1.47700	1.51300	0
10/11/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
10/11/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	1.42700	1.46400	0
10/11/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.00100	0.00200	0
10/11/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.23500	1.26700	0
10/11/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.03800	0.03600	0
10/11/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.19000	1.22100	0
10/11/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.04300	0.04000	0
10/11/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.01400	1.04400	0
10/11/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.06700	0.06300	0
10/11/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.32200	2.32800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.38900	0.38900	0
10/11/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.28200	2.28800	0
10/11/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.39900	0.39900	0
10/11/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.24300	2.24800	0
10/11/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.41000	0.40900	0
10/11/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.84800	0.87700	0
10/11/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.10100	0.09600	0
10/11/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.80900	0.83700	0
10/11/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.11200	0.10600	0
10/11/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.65300	0.68700	0
10/11/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.02700	0.02500	0
10/11/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.80700	0.82900	0
10/11/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.22800	0.22200	0
10/11/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.77400	0.79600	0
10/11/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.24500	0.23900	0
10/11/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.74200	0.76300	0
10/11/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.26300	0.25600	0
10/11/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.59300	0.61800	0
10/11/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.19600	0.18700	0
10/11/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.50200	0.52500	0
10/11/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.25500	0.24400	0
10/11/2011	CAD/ R On 19-March-12			Foreign Exchange Future	7.94820	7.95170	0
10/11/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	1.06700	1.07200	0
10/11/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.00200	0.00200	0
10/11/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	1.01700	1.02300	0
10/11/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.00200	0.00300	0
10/11/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.96800	0.97300	0
10/11/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
10/11/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.67600	0.68100	0
10/11/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.01100	0.01100	0
10/11/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.62900	0.63400	0
10/11/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.01400	0.01400	0
10/11/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.58300	0.58700	0
10/11/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.01800	0.01700	0
10/11/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.49300	0.49800	0
10/11/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.02800	0.02800	0
10/11/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.45100	0.45500	0
10/11/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.03600	0.03500	0
10/11/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.58000	0.58200	0
10/11/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.13200	0.13000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.54500	0.54700	0
10/11/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.14700	0.14500	0
10/11/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.51300	0.51500	0
10/11/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.16500	0.16300	0
10/11/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.29900	0.30400	0
10/11/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.08400	0.08400	0
10/11/2011	CF CANDO CAAK On 19-December-11			Can-Do Future	0.10280	0.10300	12,659
10/11/2011	CF CANDO CAAL On 19-December-11			Can-Do Future	0.10320	0.10410	18,519
10/11/2011	CF CANDO CAAM On 19-December-11			Can-Do Future	0.17590	0.17410	12,423
10/11/2011	CF CANDO CAAN On 30-March-12			Can-Do Future	0.39100	0.39240	100,000
10/11/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.13440	0.13170	100,000
10/11/2011	CF CANDO CAAP On 19-December-11			Can-Do Future	0.20300	0.20090	12,346
10/11/2011	CF CANDO CAAR On 19-December-11			Can-Do Future	0.10580	0.10650	18,750
10/11/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.07790	0.07820	12,500
10/11/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.06870	0.06890	12,500
10/11/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.07950	0.07860	19,481
10/11/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.10440	0.10340	12,987
10/11/2011	CHF / R On 19-March-12			Foreign Exchange Future	9.00340	9.01730	0
10/11/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.22900	1.24500	0
10/11/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.00400	0.00500	0
10/11/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.13100	1.14600	0
10/11/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.00600	0.00600	0
10/11/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.98300	0.99800	0
10/11/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.00800	0.00800	0
10/11/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.88700	0.89900	0
10/11/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.01200	0.00900	0
10/11/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.75200	0.76100	0
10/11/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.02700	0.02100	0
10/11/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.66600	0.67300	0
10/11/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.04100	0.03300	0
10/11/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.62500	0.63100	0
10/11/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.05000	0.04100	0
10/11/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.58600	0.59000	0
10/11/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.06100	0.05000	0
10/11/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.51200	0.51300	0
10/11/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.08700	0.07300	0
10/11/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.47800	0.47800	0
10/11/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.10300	0.08800	0
10/11/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.72600	0.71600	0
10/11/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.27300	0.24900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.69900	0.68800	0
10/11/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.29600	0.27100	0
10/11/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.67200	0.66100	0
10/11/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.31900	0.29400	0
10/11/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.35900	0.35500	0
10/11/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.18400	0.16500	0
10/11/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.30900	0.30400	0
10/11/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.23400	0.21400	0
10/11/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.26600	0.25900	0
10/11/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.29100	0.26900	0
10/11/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.24700	0.24000	0
10/11/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.32200	0.30000	0
10/11/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.18200	0.17500	0
10/11/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.45700	0.43500	0
10/11/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.16900	0.16200	0
10/11/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.49400	0.47200	0
10/11/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.12500	0.11900	0
10/11/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.65000	0.62900	0
10/11/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.11600	0.10900	0
10/11/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.69100	0.66900	0
10/11/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
10/11/2011	PULA / R On 19-December-11	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
10/11/2011	PULA / R On 19-December-11	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
10/11/2011	PULA / R On 19-December-11	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
10/11/2011	PULA / R On 19-December-11	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
10/11/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
10/11/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/11/2011	PULA / R On 19-December-11	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/11/2011	PULA / R On 19-December-11	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
10/11/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
10/11/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
10/11/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
10/11/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
10/11/2011	RAIN On 19-December-11			Foreign Exchange Future	16,120.34000	16,126.38000	0
10/11/2011	YUAN/R On 19-March-12			Foreign Exchange Future	1.28360	1.28600	0
10/11/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.21780	0.22040	0
10/11/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.00060	0.00060	0
10/11/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.16870	0.17120	0
10/11/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.00150	0.00140	0
10/11/2011	YUAN/R On 19-March-12	1.15	C	Foreign Exchange Future	0.15170	0.15330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/11/2011	YUAN/R On 19-March-12	1.15	P	Foreign Exchange Future	0.01810	0.01730	0
10/11/2011	YUAN/R On 19-March-12	1.20	C	Foreign Exchange Future	0.11690	0.11820	0
10/11/2011	YUAN/R On 19-March-12	1.20	P	Foreign Exchange Future	0.03330	0.03220	0
10/11/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08820	0.08910	0
10/11/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.05460	0.05310	0
<b>Futures Open Interest</b>							<b>765,966.00</b>
<b>Options Open Interest</b>							<b>301,419.00</b>
<b>Total</b>							<b>1,067,385.00</b>