



# Currency Futures & Options Monthly Statistics

From: 03/01/2011 To: 13/01/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.69090	6.70950	272,019
03/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.01000	29,607
03/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00900	340
03/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.01000	0
03/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00300	0.00500	30,000
03/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
03/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.10300	0.11400	3,000
03/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.02700	0.03400	400
03/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.04000	0.04800	0
03/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.04600	0.05400	500
03/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.03100	0.03800	29,607
03/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00300	0.00500	3,000
03/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.01900	0.02400	12,000
03/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.01700	0.02200	871
03/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01500	0.02000	3,071
03/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.03500	0.04300	10,500
03/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.05200	0.06100	4,780
03/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.02400	0.03000	65
03/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.50500	0.49500	0
03/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.73300	0.72100	0
03/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.46100	0.45200	3,000
03/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.59400	0.58400	3,000
03/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.92400	0.91100	0
03/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.87600	0.86300	0
03/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.82800	0.81500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.71200	1.69600	0
03/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.68600	0.67500	0
03/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.54900	0.53900	2,571
03/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.26200	0.25500	0
03/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.64000	0.62900	0
03/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.80900	3.79100	0
03/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.26600	1.25100	0
03/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.81200	1.79600	0
03/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.36500	1.35000	0
03/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.31500	1.30100	0
03/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.77660	6.79590	60,002
03/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.09800	0.10400	0
03/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.09200	0.09800	300
03/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.10500	0.11100	0
03/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.29600	0.31400	0
03/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.21900	0.21800	0
03/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.72800	0.71500	0
03/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.81500	0.80200	0
03/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.77100	0.75800	0
03/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.86740	6.88640	10,708
03/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.10200	0.10600	0
03/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.09800	0.10200	0
03/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.10700	0.11100	0
03/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.24000	1.22500	0
03/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.33100	1.31600	0
03/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.28500	1.27000	0
03/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.95380	6.97220	16
03/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.28400	0.29500	0
03/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.29700	0.30800	0
03/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.27200	0.28300	0
03/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.71800	0.71100	0
03/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.64300	0.63600	0
03/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.68000	0.67300	0
03/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	8.95030	8.96830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.45300	1.46900	0
03/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.43800	1.45400	0
03/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.46800	1.48300	0
03/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.66800	1.66500	0
03/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.73800	1.73600	0
03/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.70300	1.70100	0
03/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.69090	6.70950	125
03/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.06850	0.07818	0
03/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.05977	0.06899	0
03/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.07854	0.08869	0
03/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.33764	0.32919	0
03/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.41887	0.40949	0
03/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.37760	0.36868	0
03/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.77660	6.79590	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.17114	0.18049	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.15905	0.16800	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.18429	0.19407	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.40769	0.39817	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.48245	0.47210	0
03/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.44454	0.43459	0
03/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.35190	10.39250	45,246
03/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01100	0.01400	0
03/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01000	0.01200	0
03/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.01200	0.01500	0
03/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.02300	0.02700	870
03/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00300	0.00300	870
03/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00800	0.00900	150
03/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.65600	1.61700	0
03/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.20100	2.16100	0
03/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.41000	1.37300	0
03/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	1.12100	1.08500	0
03/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.50800	1.47000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.45900	1.42200	0
03/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.47460	10.51620	2,059
03/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.08100	0.08700	0
03/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.07700	0.08300	0
03/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.08500	0.09200	0
03/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.41000	1.37600	0
03/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.50200	1.46700	0
03/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.45600	1.42100	0
03/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.60260	10.64390	2,426
03/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.23300	0.24500	0
03/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.24300	0.25500	0
03/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.22400	0.23500	0
03/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.17100	1.14100	0
03/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	1.09000	1.06100	0
03/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	1.13000	1.10100	0
03/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	10.72150	10.76290	0
03/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.31700	0.32600	0
03/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.30700	0.31600	0
03/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.32700	0.33700	0
03/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.20600	1.17400	0
03/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.28600	1.25300	0
03/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.24600	1.21300	0
03/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08210	0.08250	731
03/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00114	0.00127	0
03/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00022	0.00026	0
03/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00573	0.00608	0
03/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00063	0.00058	0
03/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01512	0.01476	0
03/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00604	0.00577	0
03/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08320	0.08370	0
03/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00341	0.00364	0
03/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00130	0.00140	0
03/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00903	0.00947	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00083	0.00077	0
03/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01310	0.01270	0
03/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00521	0.00494	0
03/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.90760	8.96400	18,024
03/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01600	0.02100	0
03/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01400	0.01800	0
03/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.01800	0.02400	0
03/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.03600	0.04500	10,429
03/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00500	14,937
03/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00800	0.01000	100
03/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.02800	0.03500	0
03/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00400	4,508
03/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.20000	1.14600	0
03/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.72000	0.67100	3,000
03/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.59500	1.54000	0
03/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.49600	1.44100	0
03/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.86000	0.81000	0
03/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.62800	0.58100	0
03/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.95600	0.90400	0
03/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.90800	0.85700	0
03/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.01770	9.07550	5,855
03/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10600	0.11800	0
03/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.09900	0.11100	0
03/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.11200	0.12500	0
03/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.84400	0.80000	0
03/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.93100	0.88600	0
03/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.88800	0.84300	0
03/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.13420	9.19180	2,364
03/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.22700	0.24600	0
03/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.23800	0.25800	0
03/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.21600	0.23400	0
03/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.78200	0.74200	0
03/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.70400	0.66600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.74300	0.70400	0
03/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.24580	9.30270	0
03/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.29800	0.31800	0
03/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.28700	0.30600	0
03/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.31000	0.33100	0
03/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.81400	0.77800	0
03/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.89100	0.85300	0
03/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.85200	0.81500	0
03/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.75510	6.77410	7,963
03/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.15100	0.16400	0
03/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11900	0.13200	0
03/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.18500	0.20000	0
03/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08000	0.07600	0
03/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11400	0.10800	0
03/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09600	0.09000	0
03/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.76130	6.78090	925
03/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.25700	0.27600	0
03/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.22400	0.24200	0
03/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.29100	0.31100	0
03/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13000	0.13000	0
03/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16300	0.16100	0
03/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14600	0.14500	0
03/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.76360	6.78300	5,790
03/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.31100	0.32900	0
03/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.27800	0.29700	0
03/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34400	0.36300	0
03/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18000	0.18000	0
03/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21400	0.21400	0
03/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19700	0.19600	0
03/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.58970	7.59430	0
03/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.99300	0.99700	0
03/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.97200	0.97700	0
03/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.01500	1.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.67500	0.67500	0
03/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.73200	0.73300	0
03/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.70300	0.70300	0
03/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.74560	6.77840	1,991
03/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.02900	0.03600	0
03/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.03600	0.04400	0
03/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02300	0.02900	0
03/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.37700	0.35100	0
03/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.29000	0.26600	0
03/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.33300	0.30800	0
03/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.81400	6.84800	0
03/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.15700	0.17800	0
03/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.17700	0.19900	0
03/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.14000	0.16000	0
03/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.27600	0.26200	0
03/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.21300	0.20100	0
03/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.24300	0.23000	0
03/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.14400	7.16650	40
03/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.13800	0.15200	0
03/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12100	0.13400	0
03/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.15600	0.17100	0
03/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21200	0.20500	0
03/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.27700	0.26800	0
03/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.24400	0.23600	0
03/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.24410	7.26780	0
03/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.35800	0.37400	0
03/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.38600	0.40300	0
03/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.33100	0.34700	0
03/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.23700	0.22900	0
03/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19200	0.18500	0
03/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21400	0.20600	0
03/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,074.32000	13,133.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	525.70000	466.40000	0
03/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	525.70000	466.40000	0
03/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	525.70000	466.40000	0
03/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,243.56000	13,306.89000	0
03/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
03/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	256.40000	193.10000	0
03/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	256.50000	193.10000	0
03/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	256.40000	193.10000	0
03/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.01510	1.01770	0
03/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01150	0.01280	0
03/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00460	0.00530	0
03/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.03120	0.03330	0
03/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01610	0.01560	0
03/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.08950	0.08760	0
03/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.04640	0.04510	0
03/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.02950	1.03240	0
03/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03060	0.03230	0
03/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01810	0.01930	0
03/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05320	0.05560	0
03/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.02370	0.02320	0
03/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.08860	0.08690	0
03/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.05110	0.04990	0
04/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.76520	6.69090	272,259
04/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00800	0.00600	29,607
04/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00700	0.00600	340
04/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00900	0.00700	0
04/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00300	0.00300	30,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
04/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.03900	0.03100	29,607
04/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00400	0.00300	3,000
04/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02400	0.01900	12,000
04/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02100	0.01700	871
04/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01900	0.01500	3,071
04/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.04400	0.03500	10,500
04/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06600	0.05200	4,780
04/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03000	0.02400	65
04/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.05700	0.04600	500
04/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.12800	0.10300	3,000
04/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03400	0.02700	400
04/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.05000	0.04000	0
04/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.48500	0.54900	2,571
04/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.21300	0.26200	0
04/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.61900	0.68600	0
04/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.44200	0.50500	0
04/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.66500	0.73300	0
04/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.40100	0.46100	3,000
04/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.52900	0.59400	3,000
04/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.85400	0.92400	0
04/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.80600	0.87600	0
04/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.75900	0.82800	0
04/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.63900	1.71200	0
04/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.57400	0.64000	0
04/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.73500	3.80900	0
04/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.19400	1.26600	0
04/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.73800	1.81200	0
04/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.29200	1.36500	0
04/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.24300	1.31500	0
04/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.84400	6.77660	61,503
04/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.10800	0.09800	0
04/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.10100	0.09200	300
04/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.11500	0.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.33900	0.29600	0
04/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.19500	0.21900	0
04/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.67100	0.72800	0
04/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.75700	0.81500	0
04/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.71400	0.77100	0
04/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.94630	6.86740	11,728
04/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.11000	0.10200	0
04/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.10500	0.09800	0
04/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.11500	0.10700	0
04/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.16900	1.24000	0
04/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.25900	1.33100	0
04/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.21400	1.28500	0
04/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.03580	6.95380	16
04/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.31100	0.28400	0
04/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.32500	0.29700	0
04/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.29700	0.27200	0
04/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.66100	0.71800	0
04/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.58900	0.64300	0
04/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.62500	0.68000	0
04/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.03000	8.95030	0
04/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.49000	1.45300	0
04/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.50500	1.46800	0
04/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.47400	1.43800	0
04/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.69400	1.73800	0
04/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.62500	1.66800	0
04/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.66000	1.70300	0
04/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.76520	6.69090	125
04/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.07496	0.05977	0
04/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.09805	0.07854	0
04/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.08572	0.06850	0
04/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.32052	0.37760	0
04/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.28285	0.33764	0
04/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.35976	0.41887	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.84400	6.77660	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.19020	0.17114	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.17660	0.15905	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.20497	0.18429	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.36097	0.40769	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.43260	0.48245	0
04/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.39620	0.44454	0
04/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.54540	10.35190	39,343
04/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01700	0.01100	0
04/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01600	0.01000	0
04/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.01900	0.01200	0
04/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.03600	0.02300	870
04/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00400	0.00300	870
04/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01200	0.00800	150
04/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.46700	1.65600	0
04/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.00900	2.20100	0
04/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.22400	1.41000	0
04/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.94100	1.12100	0
04/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.32100	1.50800	0
04/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.27200	1.45900	0
04/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.65810	10.47460	2,059
04/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.10100	0.08100	0
04/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.09600	0.07700	0
04/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.10700	0.08500	0
04/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.24900	1.41000	0
04/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.33800	1.50200	0
04/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.29300	1.45600	0
04/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.80300	10.60260	2,426
04/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.28200	0.23300	0
04/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.29300	0.24300	0
04/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.27100	0.22400	0
04/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.01800	1.17100	0
04/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.94000	1.09000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.97900	1.13000	0
04/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	10.92570	10.72150	0
04/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.36800	0.31700	0
04/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.35700	0.30700	0
04/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.38100	0.32700	0
04/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.05500	1.20600	0
04/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.13100	1.28600	0
04/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.09200	1.24600	0
04/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08240	0.08210	731
04/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00119	0.00114	0
04/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00023	0.00022	0
04/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00597	0.00573	0
04/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00057	0.00063	0
04/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01483	0.01512	0
04/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00579	0.00604	0
04/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08340	0.08320	0
04/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00346	0.00341	0
04/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00131	0.00130	0
04/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00919	0.00903	0
04/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00079	0.00083	0
04/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01291	0.01310	0
04/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00506	0.00521	0
04/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.04440	8.90760	18,026
04/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02400	0.01600	0
04/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.02100	0.01400	0
04/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02800	0.01800	0
04/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.05400	0.03600	10,429
04/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00500	0.00400	14,937
04/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01100	0.00800	100
04/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.04100	0.02800	0
04/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00400	0.00300	4,508
04/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.06700	1.20000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.59700	0.72000	3,000
04/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.46000	1.59500	0
04/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.36100	1.49600	0
04/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.73400	0.86000	0
04/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.51000	0.62800	0
04/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.82700	0.95600	0
04/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.78000	0.90800	0
04/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.14450	9.01770	5,855
04/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.12400	0.10600	0
04/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.13200	0.11200	0
04/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.11700	0.09900	0
04/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.82300	0.93100	0
04/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.73800	0.84400	0
04/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.78000	0.88800	0
04/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.27480	9.13420	2,364
04/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.26600	0.22700	0
04/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.27900	0.23800	0
04/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.25300	0.21600	0
04/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.67800	0.78200	0
04/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.60400	0.70400	0
04/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.64100	0.74300	0
04/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.38810	9.24580	0
04/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.34000	0.29800	0
04/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.32700	0.28700	0
04/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.35400	0.31000	0
04/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.71600	0.81400	0
04/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.78900	0.89100	0
04/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.75200	0.85200	0
04/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.75540	6.75510	8,023
04/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.15000	0.15100	0
04/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11900	0.11900	0
04/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.18500	0.18500	0
04/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08000	0.08000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11400	0.11400	0
04/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09500	0.09600	0
04/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.75420	6.76130	875
04/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.25200	0.25700	0
04/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.28700	0.29100	0
04/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.21900	0.22400	0
04/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16500	0.16300	0
04/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13300	0.13000	0
04/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14800	0.14600	0
04/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.76770	6.76360	5,790
04/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.31300	0.31100	0
04/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34600	0.34400	0
04/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.28000	0.27800	0
04/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.21200	0.21400	0
04/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17800	0.18000	0
04/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19500	0.19700	0
04/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.55580	7.58970	0
04/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.97600	0.99300	0
04/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.95600	0.97200	0
04/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	0.99700	1.01500	0
04/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.69100	0.67500	0
04/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.75000	0.73200	0
04/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.72000	0.70300	0
04/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.78160	6.74560	1,991
04/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.03600	0.02900	0
04/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.02900	0.02300	0
04/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.04400	0.03600	0
04/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.26200	0.29000	0
04/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.34700	0.37700	0
04/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.30400	0.33300	0
04/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.84320	6.81400	0
04/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.16800	0.15700	0
04/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.18800	0.17700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.15000	0.14000	0
04/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.25700	0.27600	0
04/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.19500	0.21300	0
04/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.22500	0.24300	0
04/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.16060	7.14400	40
04/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.14400	0.13800	0
04/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.16300	0.15600	0
04/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12700	0.12100	0
04/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.26600	0.27700	0
04/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.20200	0.21200	0
04/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.23300	0.24400	0
04/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.25190	7.24410	0
04/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.36200	0.35800	0
04/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.39100	0.38600	0
04/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.33500	0.33100	0
04/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.23300	0.23700	0
04/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.18900	0.19200	0
04/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21000	0.21400	0
04/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,229.24000	13,074.32000	0
04/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	370.80000	525.70000	0
04/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	370.80000	525.70000	0
04/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	370.80000	525.70000	0
04/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,383.81000	13,243.56000	0
04/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
04/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	116.20000	256.40000	0
04/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	116.20000	256.50000	0
04/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	116.20000	256.40000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.02350	1.01510	0
04/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01410	0.01150	0
04/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00570	0.00460	0
04/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.03650	0.03120	0
04/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01300	0.01610	0
04/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.08220	0.08950	0
04/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.04060	0.04640	0
04/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03670	1.02950	0
04/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03310	0.03060	0
04/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.01930	0.01810	0
04/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05790	0.05320	0
04/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.02120	0.02370	0
04/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.08260	0.08860	0
04/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04640	0.05110	0
05/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.81060	6.76520	272,086
05/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00800	29,607
05/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00700	340
05/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00600	0.00900	0
05/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00300	30,000
05/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
05/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04100	0.03900	29,607
05/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03600	0.03400	400
05/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.05500	0.05000	0
05/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00400	3,000
05/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02300	0.02400	12,000
05/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02000	0.02100	871
05/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01700	0.01900	3,071
05/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.04800	0.04400	10,500
05/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.07400	0.06600	4,780
05/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03100	0.03000	65
05/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.06400	0.05700	500
05/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.15000	0.12800	3,000
05/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.57500	0.61900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.40300	0.44200	0
05/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.62000	0.66500	0
05/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.36300	0.40100	3,000
05/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.48700	0.52900	3,000
05/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.80600	0.85400	0
05/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.75900	0.80600	0
05/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.71200	0.75900	0
05/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.44400	0.48500	2,571
05/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.18900	0.21300	0
05/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.59100	1.63900	0
05/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.53000	0.57400	0
05/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.68900	3.73500	0
05/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.14500	1.19400	0
05/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.69100	1.73800	0
05/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.24400	1.29200	0
05/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.19500	1.24300	0
05/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.88960	6.84400	61,373
05/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.12100	0.10800	0
05/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.37400	0.33900	0
05/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.11300	0.10100	300
05/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.12900	0.11500	0
05/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.63900	0.67100	0
05/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.72300	0.75700	0
05/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.18400	0.19500	0
05/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.68100	0.71400	0
05/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.99150	6.94630	11,723
05/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.12000	0.11000	0
05/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.11500	0.10500	0
05/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.12500	0.11500	0
05/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.13400	1.16900	0
05/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.22400	1.25900	0
05/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.17900	1.21400	0
05/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.08080	7.03580	16
05/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.33300	0.31100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.31900	0.29700	0
05/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.34800	0.32500	0
05/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.56700	0.58900	0
05/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.63800	0.66100	0
05/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.60200	0.62500	0
05/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07560	9.03000	0
05/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.52100	1.49000	0
05/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.53600	1.50500	0
05/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.50500	1.47400	0
05/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.67900	1.69400	0
05/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.61000	1.62500	0
05/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.64500	1.66000	0
05/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.81060	6.76520	125
05/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.09884	0.08572	0
05/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.08569	0.07496	0
05/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.11380	0.09805	0
05/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.25320	0.28285	0
05/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.32509	0.35976	0
05/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.28824	0.32052	0
05/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.88960	6.84400	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.21276	0.19020	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.19780	0.17660	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.22895	0.20497	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.33935	0.36097	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.40820	0.43260	0
05/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.37316	0.39620	0
05/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.54260	10.54540	39,127
05/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01800	0.01700	0
05/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01600	0.01600	0
05/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02000	0.01900	0
05/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.03600	0.03600	870
05/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00400	0.00400	870

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01200	0.01200	150
05/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.46900	1.46700	0
05/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	2.01100	2.00900	0
05/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.22700	1.22400	0
05/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.94300	0.94100	0
05/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.32300	1.32100	0
05/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.27500	1.27200	0
05/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.65460	10.65810	2,059
05/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.10000	0.10100	0
05/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.09500	0.09600	0
05/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.10500	0.10700	0
05/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.25000	1.24900	0
05/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.34000	1.33800	0
05/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.29500	1.29300	0
05/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.79780	10.80300	2,426
05/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.28000	0.28200	0
05/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.26900	0.27100	0
05/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.29200	0.29300	0
05/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.94400	0.94000	0
05/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	1.02100	1.01800	0
05/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.98200	0.97900	0
05/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	10.92090	10.92570	0
05/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.36600	0.36800	0
05/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.35500	0.35700	0
05/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.37900	0.38100	0
05/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.05800	1.05500	0
05/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.13400	1.13100	0
05/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.09500	1.09200	0
05/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08190	0.08240	731
05/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00106	0.00119	0
05/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00020	0.00023	0
05/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00554	0.00597	0
05/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00064	0.00057	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01530	0.01483	0
05/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00616	0.00579	0
05/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08300	0.08340	0
05/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00331	0.00346	0
05/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00886	0.00919	0
05/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00125	0.00131	0
05/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01325	0.01291	0
05/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00086	0.00079	0
05/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00531	0.00506	0
05/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.95020	9.04440	19,344
05/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01900	0.02400	0
05/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01700	0.02100	0
05/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02200	0.02800	0
05/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.04200	0.05400	10,429
05/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00500	14,937
05/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00400	0.00400	4,508
05/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00900	0.01100	100
05/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03200	0.04100	0
05/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.68200	0.59700	3,000
05/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.15900	1.06700	0
05/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.55400	1.46000	0
05/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.45400	1.36100	0
05/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.82200	0.73400	0
05/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.59200	0.51000	0
05/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.91700	0.82700	0
05/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.86900	0.78000	0
05/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.04860	9.14450	5,855
05/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10900	0.12400	0
05/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.11600	0.13200	0
05/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.10300	0.11700	0
05/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.90400	0.82300	0
05/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.81700	0.73800	0
05/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.86000	0.78000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.17710	9.27480	2,364
05/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.23900	0.26600	0
05/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.22800	0.25300	0
05/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.25100	0.27900	0
05/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.67400	0.60400	0
05/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.75100	0.67800	0
05/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.71200	0.64100	0
05/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.28940	9.38810	0
05/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.31200	0.34000	0
05/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.32500	0.35400	0
05/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.30000	0.32700	0
05/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.86100	0.78900	0
05/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.78600	0.71600	0
05/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.82300	0.75200	0
05/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.73480	6.75540	7,923
05/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.13300	0.15000	0
05/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11100	0.11900	0
05/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.16600	0.18500	0
05/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.08100	0.08000	0
05/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.12600	0.11400	0
05/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09800	0.09500	0
05/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.73400	6.75420	875
05/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.24000	0.25200	0
05/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.27400	0.28700	0
05/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.20800	0.21900	0
05/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.17400	0.16500	0
05/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.14000	0.13300	0
05/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.15600	0.14800	0
05/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.74700	6.76770	5,790
05/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.30000	0.31300	0
05/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.33400	0.34600	0
05/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.26900	0.28000	0
05/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.22200	0.21200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.18700	0.17800	0
05/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.20300	0.19500	0
05/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.56570	7.55580	0
05/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.98000	0.97600	0
05/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.95900	0.95600	0
05/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.00100	0.99700	0
05/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.68500	0.69100	0
05/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.74300	0.75000	0
05/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.71400	0.72000	0
05/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.82370	6.78160	1,991
05/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.04600	0.03600	0
05/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.03800	0.02900	0
05/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.05700	0.04400	0
05/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.23300	0.26200	0
05/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.31400	0.34700	0
05/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.27200	0.30400	0
05/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.88600	6.84320	0
05/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.19200	0.16800	0
05/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.17200	0.15000	0
05/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.21400	0.18800	0
05/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.17800	0.19500	0
05/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.23600	0.25700	0
05/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.20600	0.22500	0
05/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.06550	7.16060	190
05/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11000	0.14400	0
05/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.12600	0.16300	0
05/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09700	0.12700	0
05/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.33200	0.26600	0
05/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.26100	0.20200	0
05/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.29500	0.23300	0
05/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.15530	7.25190	0
05/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.30700	0.36200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.28300	0.33500	0
05/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.33300	0.39100	0
05/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.22800	0.18900	0
05/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.27800	0.23300	0
05/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.25200	0.21000	0
05/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,206.06000	13,229.24000	0
05/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	393.90000	370.80000	0
05/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	393.90000	370.80000	0
05/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	394.00000	370.80000	0
05/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,362.50000	13,383.81000	0
05/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
05/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	137.50000	116.20000	0
05/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	137.50000	116.20000	0
05/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	137.50000	116.20000	0
05/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03350	1.02350	0
05/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01770	0.01410	0
05/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04330	0.03650	0
05/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00740	0.00570	0
05/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07390	0.08220	0
05/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00980	0.01300	0
05/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03420	0.04060	0
05/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04700	1.03670	0
05/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03880	0.03310	0
05/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06560	0.05790	0
05/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02300	0.01930	0
05/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07600	0.08260	0
05/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01860	0.02120	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04180	0.04640	0
06/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.82890	6.81060	273,012
06/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00800	0.00600	29,607
06/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00700	0.00500	340
06/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00800	0.00600	0
06/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00300	0.00200	30,000
06/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
06/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04400	0.04100	29,607
06/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00300	0.00200	3,000
06/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02600	0.02300	12,000
06/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02300	0.02000	871
06/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02000	0.01700	3,071
06/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.05100	0.04800	10,500
06/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.07700	0.07400	4,780
06/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.15300	0.15000	4,000
06/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03400	0.03100	65
06/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.06700	0.06400	600
06/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03900	0.03600	400
06/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.05800	0.05500	0
06/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.42900	0.44400	2,571
06/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.17400	0.18900	0
06/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.56000	0.57500	0
06/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.38800	0.40300	0
06/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.60500	0.62000	0
06/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.34800	0.36300	3,000
06/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.47200	0.48700	3,000
06/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.79100	0.80600	0
06/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.74400	0.75900	0
06/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.69700	0.71200	0
06/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.57400	1.59100	0
06/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.51500	0.53000	0
06/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.67100	3.68900	0
06/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.12900	1.14500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.67400	1.69100	0
06/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.22800	1.24400	0
06/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.17900	1.19500	0
06/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.90820	6.88960	60,257
06/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.11800	0.12100	0
06/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.11000	0.11300	300
06/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.12600	0.12900	0
06/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.37800	0.37400	0
06/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.17000	0.18400	0
06/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.61800	0.63900	0
06/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.70200	0.72300	0
06/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.66000	0.68100	0
06/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.01050	6.99150	11,973
06/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.11700	0.12000	0
06/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.11200	0.11500	0
06/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.12300	0.12500	0
06/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.11300	1.13400	0
06/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.20200	1.22400	0
06/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.15700	1.17900	0
06/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.10020	7.08080	16
06/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.33300	0.33300	0
06/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.31800	0.31900	0
06/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.34800	0.34800	0
06/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.54800	0.56700	0
06/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.61800	0.63800	0
06/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.58300	0.60200	0
06/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.09640	9.07560	0
06/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.52700	1.52100	0
06/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.51200	1.50500	0
06/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.54300	1.53600	0
06/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.59700	1.61000	0
06/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.66600	1.67900	0
06/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.63100	1.64500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.82890	6.81060	125
06/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.10164	0.09884	0
06/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.08851	0.08569	0
06/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.11661	0.11380	0
06/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.23771	0.25320	0
06/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.30961	0.32509	0
06/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.27274	0.28824	0
06/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.90820	6.88960	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.21068	0.21276	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.19544	0.19780	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.22722	0.22895	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.31902	0.33935	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.38724	0.40820	0
06/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.35248	0.37316	0
06/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.59910	10.54260	38,408
06/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.02100	0.01800	0
06/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01900	0.01600	0
06/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00500	0.00400	870
06/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02300	0.02000	0
06/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.04300	0.03600	870
06/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01400	0.01200	150
06/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.95600	2.01100	0
06/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.17400	1.22700	0
06/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.89400	0.94300	0
06/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.41500	1.46900	0
06/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.27000	1.32300	0
06/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.22200	1.27500	0
06/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.71130	10.65460	2,060
06/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.10900	0.10000	0
06/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.10300	0.09500	0
06/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.11500	0.10500	0
06/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.20400	1.25000	0
06/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.29200	1.34000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.24800	1.29500	0
06/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.85390	10.79780	2,426
06/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.29300	0.28000	0
06/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.28100	0.26900	0
06/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.30500	0.29200	0
06/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.90100	0.94400	0
06/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.97700	1.02100	0
06/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.93900	0.98200	0
06/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	10.97740	10.92090	0
06/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.38800	0.36600	0
06/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.37500	0.35500	0
06/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.40100	0.37900	0
06/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.02400	1.05800	0
06/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.09800	1.13400	0
06/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.06100	1.09500	0
06/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08220	0.08190	741
06/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00109	0.00106	0
06/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00020	0.00020	0
06/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00578	0.00554	0
06/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00058	0.00064	0
06/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01500	0.01530	0
06/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00589	0.00616	0
06/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08320	0.08300	0
06/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00334	0.00331	0
06/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00900	0.00886	0
06/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00125	0.00125	0
06/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01305	0.01325	0
06/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00080	0.00086	0
06/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00514	0.00531	0
06/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.95520	8.95020	19,444
06/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02000	0.01900	0
06/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01800	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02300	0.02200	0
06/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.04400	0.04200	10,429
06/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00500	0.00400	14,937
06/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00900	0.00900	100
06/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03400	0.03200	0
06/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00400	0.00400	4,508
06/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.15400	1.15900	0
06/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.67900	0.68200	3,000
06/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.54900	1.55400	0
06/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.45000	1.45400	0
06/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.81800	0.82200	0
06/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.58900	0.59200	0
06/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.91300	0.91700	0
06/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.86500	0.86900	0
06/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.05240	9.04860	5,855
06/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.11400	0.10900	0
06/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12100	0.11600	0
06/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.10700	0.10300	0
06/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.90500	0.90400	0
06/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.81900	0.81700	0
06/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.86200	0.86000	0
06/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.17910	9.17710	2,364
06/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.24800	0.23900	0
06/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.23600	0.22800	0
06/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.26000	0.25100	0
06/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.68100	0.67400	0
06/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.75700	0.75100	0
06/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.71900	0.71200	0
06/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.29010	9.28940	0
06/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.31800	0.31200	0
06/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.33100	0.32500	0
06/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.30600	0.30000	0
06/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.86600	0.86100	0
06/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.79100	0.78600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.82800	0.82300	0
06/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.75660	6.73480	7,873
06/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.14900	0.13300	0
06/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11700	0.11100	0
06/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.18300	0.16600	0
06/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.07600	0.08100	0
06/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.11000	0.12600	0
06/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.09200	0.09800	0
06/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.75620	6.73400	875
06/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.25100	0.24000	0
06/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.28600	0.27400	0
06/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.21800	0.20800	0
06/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16200	0.17400	0
06/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.13000	0.14000	0
06/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.14500	0.15600	0
06/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.77000	6.74700	5,790
06/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.31200	0.30000	0
06/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34600	0.33400	0
06/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.27900	0.26900	0
06/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.20900	0.22200	0
06/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17600	0.18700	0
06/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.19200	0.20300	0
06/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.60260	7.56570	0
06/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.00100	0.98000	0
06/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.98100	0.95900	0
06/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.02200	1.00100	0
06/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.66900	0.68500	0
06/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.72800	0.74300	0
06/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.69800	0.71400	0
06/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.84850	6.82370	1,991
06/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.05000	0.04600	0
06/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.04100	0.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.06200	0.05700	0
06/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.21400	0.23300	0
06/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.29300	0.31400	0
06/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.25200	0.27200	0
06/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.91100	6.88600	0
06/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.20000	0.19200	0
06/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.17800	0.17200	0
06/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.22800	0.21400	0
06/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.16700	0.17800	0
06/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.21700	0.23600	0
06/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.18900	0.20600	0
06/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.08340	7.06550	190
06/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11300	0.11000	0
06/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.12900	0.12600	0
06/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09900	0.09700	0
06/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.31600	0.33200	0
06/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.24600	0.26100	0
06/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.28000	0.29500	0
06/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.17260	7.15530	0
06/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.31200	0.30700	0
06/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.28700	0.28300	0
06/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.33900	0.33300	0
06/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.21600	0.22800	0
06/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.26400	0.27800	0
06/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.23900	0.25200	0
06/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,216.30000	13,206.06000	0
06/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	383.70000	393.90000	0
06/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	383.70000	394.00000	0
06/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	383.70000	393.90000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,369.23000	13,362.50000	0
06/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
06/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	130.80000	137.50000	0
06/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	130.80000	137.50000	0
06/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	130.80000	137.50000	0
06/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03020	1.03350	0
06/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01620	0.01770	0
06/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04080	0.04330	0
06/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00660	0.00740	0
06/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07640	0.07390	0
06/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.01060	0.00980	0
06/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03600	0.03420	0
06/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04340	1.04700	0
06/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03530	0.03880	0
06/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06200	0.06560	0
06/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02030	0.02300	0
06/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07690	0.07600	0
06/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01860	0.01860	0
06/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.04190	0.04180	0
07/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.86640	6.82890	270,037
07/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.17300	0.15300	8,500
07/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00800	29,607
07/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00700	340
07/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.00800	0
07/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00300	30,000
07/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03600	0.03400	65
07/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.07500	0.06700	600
07/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04200	0.03900	400
07/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.06500	0.05800	0
07/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04800	0.04400	29,607
07/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00300	3,000
07/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02700	0.02600	12,000
07/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02300	0.02300	871
07/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02000	0.02000	3,071
07/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.05600	0.05100	10,500
07/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.08700	0.07700	3,280
07/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.57000	0.60500	0
07/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.32100	0.34800	3,000
07/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.44000	0.47200	3,000
07/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.75400	0.79100	0
07/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.70700	0.74400	0
07/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.66100	0.69700	0
07/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.53600	1.57400	0
07/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.48200	0.51500	0
07/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.39900	0.42900	2,571
07/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.15700	0.17400	0
07/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.52600	0.56000	0
07/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.35900	0.38800	0
07/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.63400	3.67100	0
07/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.09100	1.12900	0
07/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.63600	1.67400	0
07/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.18900	1.22800	0
07/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.14000	1.17900	0
07/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.94690	6.90820	60,349
07/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13100	0.11800	0
07/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.12300	0.11000	300
07/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.14000	0.12600	0
07/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.40900	0.37800	0
07/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.16200	0.17000	0
07/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.59300	0.61800	0
07/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.67600	0.70200	0
07/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.63400	0.66000	0
07/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.04840	7.01050	11,973



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.12800	0.11700	0
07/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12300	0.11200	0
07/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13400	0.12300	0
07/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.08600	1.11300	0
07/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.17500	1.20200	0
07/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.13000	1.15700	0
07/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.13860	7.10020	16
07/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.35200	0.33300	0
07/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33700	0.31800	0
07/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36800	0.34800	0
07/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.52900	0.54800	0
07/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.59800	0.61800	0
07/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.56300	0.58300	0
07/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.13540	9.09640	0
07/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.56100	1.52700	0
07/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.54600	1.51200	0
07/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.57700	1.54300	0
07/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.59200	1.59700	0
07/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.66100	1.66600	0
07/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.62600	1.63100	0
07/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.86640	6.82890	1,201
07/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.11522	0.10164	0
07/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.10004	0.08851	0
07/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.13240	0.11661	0
07/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.21600	0.23771	0
07/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.28364	0.30961	0
07/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.24882	0.27274	0
07/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.94690	6.90820	0
07/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.23141	0.21068	0
07/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.21507	0.19544	0
07/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.24907	0.22722	0
07/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.30217	0.31902	0
07/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.36817	0.38724	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.33451	0.35248	0
07/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.64600	10.59910	38,301
07/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.02400	0.02100	0
07/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.02200	0.01900	0
07/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02700	0.02300	0
07/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01600	0.01400	150
07/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.04900	0.04300	870
07/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00600	0.00500	870
07/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.37000	1.41500	0
07/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.91000	1.95600	0
07/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.13100	1.17400	0
07/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.85300	0.89400	0
07/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.22600	1.27000	0
07/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.17800	1.22200	0
07/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.76030	10.71130	2,060
07/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.12100	0.10900	0
07/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.11400	0.10300	0
07/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.12700	0.11500	0
07/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.16700	1.20400	0
07/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.25400	1.29200	0
07/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.21100	1.24800	0
07/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.90180	10.85390	2,426
07/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.31900	0.29300	0
07/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.30600	0.28100	0
07/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.33200	0.30500	0
07/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.88000	0.90100	0
07/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.95400	0.97700	0
07/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.91700	0.93900	0
07/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.02400	10.97740	0
07/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.41200	0.38800	0
07/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.39900	0.37500	0
07/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.42600	0.40100	0
07/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.00200	1.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.07500	1.09800	0
07/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.03800	1.06100	0
07/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08260	0.08220	741
07/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00118	0.00109	0
07/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00021	0.00020	0
07/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00610	0.00578	0
07/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00050	0.00058	0
07/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01461	0.01500	0
07/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00558	0.00589	0
07/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08370	0.08320	0
07/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00354	0.00334	0
07/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00941	0.00900	0
07/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00132	0.00125	0
07/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01262	0.01305	0
07/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00071	0.00080	0
07/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00484	0.00514	0
07/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.90210	8.95520	19,414
07/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01700	0.02000	0
07/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01500	0.01800	0
07/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02000	0.02300	0
07/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.03800	0.04400	10,429
07/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00500	14,937
07/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00400	4,508
07/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00800	0.00900	100
07/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.02900	0.03400	0
07/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.72700	0.67900	3,000
07/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.20600	1.15400	0
07/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.60100	1.54900	0
07/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.50200	1.45000	0
07/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.86800	0.81800	0
07/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.63600	0.58900	0
07/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.96300	0.91300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.91500	0.86500	0
07/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.00090	9.05240	5,855
07/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10800	0.11400	0
07/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.11400	0.12100	0
07/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.10200	0.10700	0
07/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.95100	0.90500	0
07/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.86300	0.81900	0
07/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.90700	0.86200	0
07/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.12570	9.17910	2,364
07/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.23500	0.24800	0
07/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.22400	0.23600	0
07/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.24700	0.26000	0
07/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.72100	0.68100	0
07/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.79800	0.75700	0
07/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.75900	0.71900	0
07/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.23700	9.29010	0
07/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.30700	0.31800	0
07/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.31900	0.33100	0
07/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.29500	0.30600	0
07/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.90800	0.86600	0
07/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.83200	0.79100	0
07/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.87000	0.82800	0
07/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79670	6.75660	7,773
07/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.17700	0.14900	0
07/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.14300	0.11700	0
07/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.21300	0.18300	0
07/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.06600	0.07600	0
07/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.09600	0.11000	0
07/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.08000	0.09200	0
07/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.79670	6.75620	875
07/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.28100	0.25100	0
07/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.31700	0.28600	0
07/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.24700	0.21800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15000	0.16200	0
07/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12000	0.13000	0
07/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.13400	0.14500	0
07/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.80950	6.77000	5,790
07/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.34100	0.31200	0
07/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37600	0.34600	0
07/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30800	0.27900	0
07/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19900	0.20900	0
07/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.16700	0.17600	0
07/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.18200	0.19200	0
07/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.60650	7.60260	0
07/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.00200	1.00100	0
07/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.98100	0.98100	0
07/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.02300	1.02200	0
07/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.66700	0.66900	0
07/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.72500	0.72800	0
07/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.69600	0.69800	0
07/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.91570	6.84850	1,991
07/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.07200	0.05000	0
07/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.05900	0.04100	0
07/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.08700	0.06200	0
07/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.17100	0.21400	0
07/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.24300	0.29300	0
07/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.20600	0.25200	0
07/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.98030	6.91100	0
07/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.24600	0.20000	0
07/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.21800	0.17800	0
07/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.27600	0.22800	0
07/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.14600	0.16700	0
07/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.18800	0.21700	0
07/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.16600	0.18900	0
07/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.11210	7.08340	190

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.12000	0.11300	0
07/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13700	0.12900	0
07/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10500	0.09900	0
07/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.29300	0.31600	0
07/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.22500	0.24600	0
07/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.25800	0.28000	0
07/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.20390	7.17260	0
07/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.32900	0.31200	0
07/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.30300	0.28700	0
07/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.35700	0.33900	0
07/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.20300	0.21600	0
07/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.24900	0.26400	0
07/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.22500	0.23900	0
07/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,225.18000	13,216.30000	0
07/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	374.80000	383.70000	0
07/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	374.80000	383.70000	0
07/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	374.80000	383.70000	0
07/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,382.54000	13,369.23000	0
07/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
07/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	117.50000	130.80000	0
07/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	117.50000	130.80000	0
07/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	117.50000	130.80000	0
07/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.03580	1.03020	0
07/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01830	0.01620	0
07/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04470	0.04080	0
07/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00750	0.00660	0
07/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.07170	0.07640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00890	0.01060	0
07/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.03250	0.03600	0
07/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04930	1.04340	0
07/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.03890	0.03530	0
07/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06670	0.06200	0
07/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02280	0.02030	0
07/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.07350	0.07690	0
07/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01740	0.01860	0
07/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03960	0.04190	0
10/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.91310	6.86640	268,822
10/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.19500	0.17300	8,500
10/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.08100	0.07500	600
10/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04400	0.04200	400
10/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.07000	0.06500	0
10/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00600	29,607
10/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00500	340
10/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.00700	0
10/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
10/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
10/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.05200	0.04800	29,607
10/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
10/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02800	0.02700	12,000
10/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02400	0.02300	871
10/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02100	0.02000	3,071
10/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.06000	0.05600	10,500
10/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09400	0.08700	3,280
10/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03800	0.03600	65
10/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.31800	0.35900	0
10/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.52500	0.57000	0
10/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.28100	0.32100	3,000
10/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.39700	0.44000	3,000
10/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.70800	0.75400	0
10/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.66100	0.70700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.61500	0.66100	0
10/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.48900	1.53600	0
10/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.43900	0.48200	0
10/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.58700	3.63400	0
10/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.04400	1.09100	0
10/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.58900	1.63600	0
10/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.14200	1.18900	0
10/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.09300	1.14000	0
10/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.35700	0.39900	2,571
10/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.13200	0.15700	0
10/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.48100	0.52600	0
10/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.99380	6.94690	59,735
10/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13700	0.13100	0
10/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.12800	0.12300	300
10/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.14700	0.14000	0
10/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.43800	0.40900	0
10/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14400	0.16200	0
10/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.55300	0.59300	0
10/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.63400	0.67600	0
10/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.59300	0.63400	0
10/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.09670	7.04840	11,973
10/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.13200	0.12800	0
10/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12600	0.12300	0
10/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13800	0.13400	0
10/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.04100	1.08600	0
10/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.12900	1.17500	0
10/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.08500	1.13000	0
10/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.18920	7.13860	16
10/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.36600	0.35200	0
10/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.35000	0.33700	0
10/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.38300	0.36800	0
10/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.49400	0.52900	0
10/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.56100	0.59800	0
10/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.52700	0.56300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.18260	9.13540	0
10/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.57000	1.56100	0
10/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.55400	1.54600	0
10/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.58700	1.57700	0
10/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.55400	1.59200	0
10/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62100	1.66100	0
10/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.58700	1.62600	0
10/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.91310	6.86640	125
10/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.12626	0.11522	0
10/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.10936	0.10004	0
10/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.14538	0.13240	0
10/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.18228	0.21600	0
10/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.24626	0.28364	0
10/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.21316	0.24882	0
10/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.99380	6.94690	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.24553	0.23141	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.22792	0.21507	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.26456	0.24907	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.27076	0.30217	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.33412	0.36817	0
10/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.30173	0.33451	0
10/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.74620	10.64600	37,714
10/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.02800	0.02400	0
10/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.02500	0.02200	0
10/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.03100	0.02700	0
10/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.05800	0.04900	870
10/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00600	0.00600	870
10/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01900	0.01600	150
10/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.27300	1.37000	0
10/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.81000	1.91000	0
10/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.03500	1.13100	0
10/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.76200	0.85300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.12900	1.22600	0
10/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.08200	1.17800	0
10/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.86040	10.76030	2,060
10/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.13600	0.12100	0
10/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.12900	0.11400	0
10/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.14300	0.12700	0
10/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.08300	1.16700	0
10/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.16900	1.25400	0
10/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.12600	1.21100	0
10/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.00340	10.90180	2,426
10/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.35100	0.31900	0
10/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.33800	0.30600	0
10/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.36500	0.33200	0
10/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.81200	0.88000	0
10/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.88500	0.95400	0
10/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.84800	0.91700	0
10/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.12710	11.02400	0
10/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.44900	0.41200	0
10/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.43500	0.39900	0
10/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.46300	0.42600	0
10/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.93600	1.00200	0
10/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.00800	1.07500	0
10/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.97200	1.03800	0
10/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08330	0.08260	751
10/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00129	0.00118	0
10/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00022	0.00021	0
10/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00668	0.00610	0
10/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00038	0.00050	0
10/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01392	0.01461	0
10/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00499	0.00558	0
10/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08440	0.08370	0
10/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00378	0.00354	0
10/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00999	0.00941	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00140	0.00132	0
10/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01200	0.01262	0
10/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00059	0.00071	0
10/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00438	0.00484	0
10/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.98260	8.90210	19,534
10/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02200	0.01700	0
10/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.02000	0.01500	0
10/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02500	0.02000	0
10/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.04900	0.03800	10,429
10/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00500	0.00400	14,937
10/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00400	0.00300	4,508
10/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01100	0.00800	100
10/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03800	0.02900	0
10/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.65500	0.72700	3,000
10/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.12800	1.20600	0
10/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.52100	1.60100	0
10/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.42200	1.50200	0
10/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.79200	0.86800	0
10/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.56600	0.63600	0
10/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.88700	0.96300	0
10/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.83900	0.91500	0
10/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.08260	9.00090	5,855
10/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.12300	0.10800	0
10/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.11600	0.10200	0
10/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.13000	0.11400	0
10/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.79700	0.86300	0
10/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.88300	0.95100	0
10/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.84000	0.90700	0
10/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.21110	9.12570	2,364
10/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.26100	0.23500	0
10/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.24900	0.22400	0
10/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.27400	0.24700	0
10/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.66300	0.72100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.73800	0.79800	0
10/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.70000	0.75900	0
10/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.32610	9.23700	0
10/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.33800	0.30700	0
10/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.35100	0.31900	0
10/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.32500	0.29500	0
10/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.84900	0.90800	0
10/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.77500	0.83200	0
10/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.81200	0.87000	0
10/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79880	6.79670	7,773
10/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.17500	0.17700	0
10/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.14100	0.14300	0
10/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.21200	0.21300	0
10/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.06300	0.06600	0
10/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.09200	0.09600	0
10/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.07600	0.08000	0
10/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.79870	6.79670	875
10/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.28000	0.28100	0
10/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.24600	0.24700	0
10/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.31600	0.31700	0
10/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.11700	0.12000	0
10/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14700	0.15000	0
10/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.13100	0.13400	0
10/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.81290	6.80950	5,790
10/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.34200	0.34100	0
10/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30800	0.30800	0
10/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37700	0.37600	0
10/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.16400	0.16700	0
10/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19500	0.19900	0
10/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.17900	0.18200	0
10/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.58580	7.60650	0
10/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.99000	1.00200	0
10/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.97000	0.98100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.01100	1.02300	0
10/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.67500	0.66700	0
10/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.73400	0.72500	0
10/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.70400	0.69600	0
10/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.92150	6.91570	1,991
10/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.07600	0.07200	0
10/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.09200	0.08700	0
10/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06300	0.05900	0
10/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.24200	0.24300	0
10/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.17100	0.17100	0
10/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.20500	0.20600	0
10/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.98480	6.98030	0
10/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.24700	0.24600	0
10/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.21900	0.21800	0
10/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.27700	0.27600	0
10/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.14200	0.14600	0
10/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.18400	0.18800	0
10/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.16200	0.16600	0
10/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.11900	7.11210	190
10/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11900	0.12000	0
10/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10400	0.10500	0
10/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13700	0.13700	0
10/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21800	0.22500	0
10/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.28500	0.29300	0
10/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.25000	0.25800	0
10/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.21120	7.20390	0
10/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.33200	0.32900	0
10/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.30500	0.30300	0
10/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.36000	0.35700	0
10/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19900	0.20300	0
10/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.24400	0.24900	0
10/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.22100	0.22500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,327.71000	13,225.18000	0
10/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.30000	0.00000	0
10/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.30000	0.00000	0
10/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.30000	0.00000	0
10/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	272.60000	374.80000	0
10/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	272.60000	374.80000	0
10/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	272.60000	374.80000	0
10/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,486.44000	13,382.54000	0
10/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
10/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
10/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
10/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	13.60000	117.50000	0
10/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	13.60000	117.50000	0
10/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	13.60000	117.50000	0
10/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04120	1.03580	0
10/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02010	0.01830	0
10/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04850	0.04470	0
10/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00690	0.00750	0
10/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06570	0.07170	0
10/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00730	0.00890	0
10/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02890	0.03250	0
10/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05490	1.04930	0
10/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04080	0.03890	0
10/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07040	0.06670	0
10/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02360	0.02280	0
10/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06870	0.07350	0
10/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01550	0.01740	0
10/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03590	0.03960	0
11/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.91550	6.91310	269,414
11/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.19600	0.19500	8,500
11/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04500	0.04400	400
11/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.07000	0.07000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.08200	0.08100	600
11/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.05200	0.05200	29,607
11/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
11/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02800	0.02800	12,000
11/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02400	0.02400	871
11/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02100	0.02100	3,071
11/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.06000	0.06000	10,500
11/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09500	0.09400	3,280
11/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03800	0.03800	65
11/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00600	29,607
11/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00500	340
11/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.00700	0
11/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00200	30,000
11/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
11/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.43700	0.43900	0
11/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.58500	3.58700	0
11/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.04200	1.04400	0
11/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.58700	1.58900	0
11/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.14000	1.14200	0
11/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.09100	1.09300	0
11/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.31700	0.31800	0
11/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.52300	0.52500	0
11/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.28000	0.28100	3,000
11/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.39500	0.39700	3,000
11/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.70600	0.70800	0
11/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.65900	0.66100	0
11/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.61300	0.61500	0
11/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.48700	1.48900	0
11/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.48000	0.48100	0
11/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.35500	0.35700	2,571
11/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.13100	0.13200	0
11/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.00420	6.99380	59,740
11/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13900	0.13700	0
11/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.13000	0.12800	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.14900	0.14700	0
11/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.44300	0.43800	0
11/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.13900	0.14400	0
11/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.54500	0.55300	0
11/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.62600	0.63400	0
11/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.58500	0.59300	0
11/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.09830	7.09670	11,973
11/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.13200	0.13200	0
11/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12700	0.12600	0
11/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13800	0.13800	0
11/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.04000	1.04100	0
11/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.12900	1.12900	0
11/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.08400	1.08500	0
11/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.18680	7.18920	16
11/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.36400	0.36600	0
11/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.38000	0.38300	0
11/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.34800	0.35000	0
11/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.56100	0.56100	0
11/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.49300	0.49400	0
11/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.52700	0.52700	0
11/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.18060	9.18260	0
11/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.56900	1.57000	0
11/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.55300	1.55400	0
11/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.58600	1.58700	0
11/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.55500	1.55400	0
11/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62200	1.62100	0
11/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.58800	1.58700	0
11/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.91550	6.91310	125
11/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.12680	0.12626	0
11/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.10980	0.10936	0
11/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.14603	0.14538	0
11/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.18053	0.18228	0
11/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.24430	0.24626	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.21130	0.21316	0
11/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.00420	6.99380	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.24867	0.24553	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.23085	0.22792	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.26793	0.26456	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.26373	0.27076	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.32665	0.33412	0
11/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.29447	0.30173	0
11/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.75170	10.74620	37,613
11/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.02700	0.02800	0
11/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.02500	0.02500	0
11/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.03000	0.03100	0
11/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.05700	0.05800	870
11/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00600	0.00600	870
11/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.01800	0.01900	150
11/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.26600	1.27300	0
11/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.80400	1.81000	0
11/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	1.02800	1.03500	0
11/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.75500	0.76200	0
11/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.12300	1.12900	0
11/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.07500	1.08200	0
11/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.87790	10.86040	2,060
11/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.13900	0.13600	0
11/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.13200	0.12900	0
11/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.14600	0.14300	0
11/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.06800	1.08300	0
11/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.15400	1.16900	0
11/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.11100	1.12600	0
11/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.00650	11.00340	2,426
11/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.34900	0.35100	0
11/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.36300	0.36500	0
11/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.33600	0.33800	0
11/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.88000	0.88500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.80700	0.81200	0
11/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.84300	0.84800	0
11/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.12320	11.12710	0
11/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.44600	0.44900	0
11/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.43200	0.43500	0
11/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.46000	0.46300	0
11/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.93700	0.93600	0
11/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	1.00900	1.00800	0
11/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.97300	0.97200	0
11/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08310	0.08330	751
11/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00123	0.00129	0
11/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00021	0.00022	0
11/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00650	0.00668	0
11/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00040	0.00038	0
11/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01411	0.01392	0
11/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00513	0.00499	0
11/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08430	0.08440	0
11/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00375	0.00378	0
11/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00139	0.00140	0
11/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00990	0.00999	0
11/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00060	0.00059	0
11/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01209	0.01200	0
11/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00445	0.00438	0
11/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	8.93360	8.98260	19,534
11/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.01800	0.02200	0
11/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01500	0.02000	0
11/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02000	0.02500	0
11/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.03900	0.04900	10,429
11/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00500	14,937
11/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00800	0.01100	100
11/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03000	0.03800	0
11/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00400	4,508

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.17400	1.12800	0
11/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.69600	0.65500	3,000
11/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.56900	1.52100	0
11/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.47000	1.42200	0
11/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.83600	0.79200	0
11/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.60500	0.56600	0
11/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.93100	0.88700	0
11/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.88400	0.83900	0
11/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.04260	9.08260	5,855
11/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.11300	0.12300	0
11/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.10600	0.11600	0
11/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12000	0.13000	0
11/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.82700	0.79700	0
11/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.91300	0.88300	0
11/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.87000	0.84000	0
11/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.15780	9.21110	2,364
11/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.24200	0.26100	0
11/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.25300	0.27400	0
11/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.23000	0.24900	0
11/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.77200	0.73800	0
11/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.69500	0.66300	0
11/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.73400	0.70000	0
11/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.26610	9.32610	0
11/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.31600	0.33800	0
11/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.30400	0.32500	0
11/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.32800	0.35100	0
11/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.81200	0.77500	0
11/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.88800	0.84900	0
11/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.85000	0.81200	0
11/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.75930	6.79880	7,773
11/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.14500	0.17500	0
11/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.11300	0.14100	0
11/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.18000	0.21200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.07100	0.06300	0
11/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.10400	0.09200	0
11/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.08600	0.07600	0
11/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.76780	6.79870	875
11/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.25500	0.28000	0
11/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.22200	0.24600	0
11/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.29000	0.31600	0
11/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.12200	0.11700	0
11/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.15400	0.14700	0
11/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.13700	0.13100	0
11/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.77500	6.81290	5,790
11/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.31300	0.34200	0
11/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.28000	0.30800	0
11/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34700	0.37700	0
11/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.17200	0.16400	0
11/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.20500	0.19500	0
11/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.18800	0.17900	0
11/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.57800	7.58580	0
11/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.97900	0.99000	0
11/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.95700	0.97000	0
11/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.00100	1.01100	0
11/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.67300	0.67500	0
11/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.72900	0.73400	0
11/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.70100	0.70400	0
11/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.96000	6.92150	1,991
11/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.08700	0.07600	0
11/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.10500	0.09200	0
11/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.07200	0.06300	0
11/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.21200	0.24200	0
11/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.14500	0.17100	0
11/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.17700	0.20500	0
11/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.03220	6.98480	0
11/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.27500	0.24700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.30700	0.27700	0
11/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.24500	0.21900	0
11/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.16300	0.18400	0
11/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.12500	0.14200	0
11/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.14300	0.16200	0
11/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.09110	7.11900	190
11/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.10900	0.11900	0
11/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09500	0.10400	0
11/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.12500	0.13700	0
11/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.23400	0.21800	0
11/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.30400	0.28500	0
11/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.26800	0.25000	0
11/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.19000	7.21120	0
11/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.32000	0.33200	0
11/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.34700	0.36000	0
11/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.29500	0.30500	0
11/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.25500	0.24400	0
11/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.20700	0.19900	0
11/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.23000	0.22100	0
11/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,304.88000	13,327.71000	0
11/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.10000	0.30000	0
11/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.10000	0.30000	0
11/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.10000	0.30000	0
11/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	295.20000	272.60000	0
11/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	295.20000	272.60000	0
11/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	295.20000	272.60000	0
11/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,479.41000	13,486.44000	0
11/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	0.00000	0.00000	0
11/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	20.60000	13.60000	0
11/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	20.60000	13.60000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	20.60000	13.60000	0
11/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04430	1.04120	0
11/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02140	0.02010	0
11/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00870	0.00690	0
11/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05080	0.04850	0
11/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00650	0.00730	0
11/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06440	0.06570	0
11/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02710	0.02890	0
11/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05960	1.05490	0
11/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04300	0.04080	0
11/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02490	0.02360	0
11/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07360	0.07040	0
11/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01400	0.01550	0
11/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06530	0.06870	0
11/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03340	0.03590	0
12/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.90440	6.91550	270,377
12/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00500	340
12/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00600	0.00700	0
12/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00200	30,000
12/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
12/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04700	0.05200	29,607
12/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
12/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02500	0.02800	12,000
12/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02100	0.02400	871
12/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01800	0.02100	3,071
12/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.05500	0.06000	10,500
12/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.08800	0.09500	3,280
12/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03400	0.03800	65
12/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.07500	0.08200	600
12/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.18600	0.19600	8,500
12/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04000	0.04500	400
12/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.06400	0.07000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00500	0.00600	29,607
12/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.10100	1.09100	0
12/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.36000	0.35500	2,571
12/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.13200	0.13100	0
12/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.48600	0.48000	0
12/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.32100	0.31700	0
12/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.53000	0.52300	0
12/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.28400	0.28000	3,000
12/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.40100	0.39500	3,000
12/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.71400	0.70600	0
12/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.66700	0.65900	0
12/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.62100	0.61300	0
12/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.49800	1.48700	0
12/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.44300	0.43700	0
12/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.59600	3.58500	0
12/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.05200	1.04200	0
12/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.59700	1.58700	0
12/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.15100	1.14000	0
12/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.99370	7.00420	59,731
12/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13400	0.13900	0
12/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.12500	0.13000	300
12/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.14400	0.14900	0
12/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.43400	0.44300	0
12/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14000	0.13900	0
12/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.55000	0.54500	0
12/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.63100	0.62600	0
12/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.59000	0.58500	0
12/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.08920	7.09830	11,973
12/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.12800	0.13200	0
12/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12200	0.12700	0
12/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.13400	0.13800	0
12/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.04500	1.04000	0
12/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.13300	1.12900	0
12/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.08900	1.08400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.17970	7.18680	16
12/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.35700	0.36400	0
12/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.37400	0.38000	0
12/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.34200	0.34800	0
12/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.56200	0.56100	0
12/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.49400	0.49300	0
12/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.52700	0.52700	0
12/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.17040	9.18060	0
12/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.55700	1.56900	0
12/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.57300	1.58600	0
12/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.54200	1.55300	0
12/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62200	1.62200	0
12/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.55300	1.55500	0
12/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.58700	1.58800	0
12/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.90440	6.91550	125
12/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.11840	0.12680	0
12/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.10203	0.10980	0
12/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.13700	0.14603	0
12/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.18260	0.18053	0
12/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.24763	0.24430	0
12/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.21400	0.21130	0
12/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.99370	7.00420	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.24094	0.24867	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.22344	0.23085	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.25988	0.26793	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.26618	0.26373	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.32974	0.32665	0
12/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.29724	0.29447	0
12/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.80910	10.75170	37,409
12/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.03000	0.02700	0
12/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.02700	0.02500	0
12/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.03400	0.03000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.06300	0.05700	870
12/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00700	0.00600	870
12/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.02000	0.01800	150
12/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.21100	1.26600	0
12/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.74800	1.80400	0
12/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.97500	1.02800	0
12/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.70400	0.75500	0
12/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	1.06800	1.12300	0
12/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	1.02100	1.07500	0
12/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	10.93680	10.87790	2,059
12/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.14600	0.13900	0
12/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.13800	0.13200	0
12/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.15400	0.14600	0
12/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	1.01700	1.06800	0
12/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.10100	1.15400	0
12/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	1.05900	1.11100	0
12/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.06730	11.00650	2,426
12/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.36800	0.34900	0
12/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.38300	0.36300	0
12/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.35400	0.33600	0
12/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.83700	0.88000	0
12/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.76600	0.80700	0
12/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.80100	0.84300	0
12/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.18730	11.12320	0
12/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.46500	0.44600	0
12/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.45100	0.43200	0
12/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.48000	0.46000	0
12/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.89300	0.93700	0
12/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.96400	1.00900	0
12/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.92800	0.97300	0
12/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08290	0.08310	751
12/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00116	0.00123	0
12/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00019	0.00021	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00632	0.00650	0
12/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00042	0.00040	0
12/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01429	0.01411	0
12/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00526	0.00513	0
12/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08400	0.08430	0
12/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00360	0.00375	0
12/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00132	0.00139	0
12/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00963	0.00990	0
12/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00063	0.00060	0
12/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01232	0.01209	0
12/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00460	0.00445	0
12/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.00010	8.93360	19,387
12/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.02000	0.01800	0
12/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.01700	0.01500	0
12/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.02200	0.02000	0
12/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.04500	0.03900	10,429
12/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00400	14,937
12/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.00900	0.00800	100
12/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.03400	0.03000	0
12/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00300	4,508
12/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	1.10900	1.17400	0
12/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.63400	0.69600	3,000
12/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.50300	1.56900	0
12/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.40400	1.47000	0
12/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.77200	0.83600	0
12/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.54500	0.60500	0
12/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.86700	0.93100	0
12/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.82000	0.88400	0
12/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.10980	9.04260	5,855
12/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.12100	0.11300	0
12/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12900	0.12000	0
12/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.11400	0.10600	0
12/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.85400	0.91300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.76900	0.82700	0
12/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.81100	0.87000	0
12/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.22650	9.15780	2,364
12/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.26000	0.24200	0
12/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.27300	0.25300	0
12/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.24800	0.23000	0
12/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.72200	0.77200	0
12/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.64700	0.69500	0
12/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.68400	0.73400	0
12/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.33670	9.26610	0
12/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.33200	0.31600	0
12/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.31900	0.30400	0
12/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.34500	0.32800	0
12/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.75800	0.81200	0
12/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.83200	0.88800	0
12/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.79500	0.85000	0
12/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.79370	6.75930	7,763
12/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.17000	0.14500	0
12/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.13600	0.11300	0
12/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.20700	0.18000	0
12/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.06300	0.07100	0
12/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.09200	0.10400	0
12/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.07600	0.08600	0
12/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.80270	6.76780	865
12/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.28200	0.25500	0
12/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.31800	0.29000	0
12/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.24700	0.22200	0
12/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14400	0.15400	0
12/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.11500	0.12200	0
12/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.12900	0.13700	0
12/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.80970	6.77500	5,790
12/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.33900	0.31300	0
12/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37400	0.34700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30600	0.28000	0
12/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19600	0.20500	0
12/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.16400	0.17200	0
12/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.17900	0.18800	0
12/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.61490	7.57800	0
12/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	0.99800	0.97900	0
12/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.97600	0.95700	0
12/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.02000	1.00100	0
12/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.65500	0.67300	0
12/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.71100	0.72900	0
12/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.68300	0.70100	0
12/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.99550	6.96000	1,791
12/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.09700	0.08700	0
12/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.08000	0.07200	0
12/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.11700	0.10500	0
12/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.12200	0.14500	0
12/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.18500	0.21200	0
12/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.15200	0.17700	0
12/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.06890	7.03220	0
12/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.29500	0.27500	0
12/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.32900	0.30700	0
12/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.26300	0.24500	0
12/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.14400	0.16300	0
12/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.11000	0.12500	0
12/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.12600	0.14300	0
12/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.11170	7.09110	190
12/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11500	0.10900	0
12/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13200	0.12500	0
12/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10000	0.09500	0
12/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.28800	0.30400	0
12/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.22000	0.23400	0
12/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.25300	0.26800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.21110	7.19000	0
12/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.33100	0.32000	0
12/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.35800	0.34700	0
12/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.30400	0.29500	0
12/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.24300	0.25500	0
12/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19700	0.20700	0
12/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.22000	0.23000	0
12/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,345.29000	13,304.88000	0
12/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	0.40000	0.10000	0
12/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	0.40000	0.10000	0
12/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	0.40000	0.10000	0
12/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	255.10000	295.20000	0
12/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	255.10000	295.20000	0
12/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	255.10000	295.20000	0
12/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,518.57000	13,479.41000	0
12/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	18.60000	0.00000	0
12/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	18.60000	0.00000	0
12/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	18.60000	0.00000	0
12/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	20.60000	0
12/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	20.60000	0
12/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	20.60000	0
12/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04500	1.04430	0
12/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02150	0.02140	0
12/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00870	0.00870	0
12/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.05120	0.05080	0
12/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00620	0.00650	0
12/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06370	0.06440	0
12/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02650	0.02710	0
12/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.06030	1.05960	0
12/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04290	0.04300	0
12/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02470	0.02490	0
12/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.07380	0.07360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01350	0.01400	0
12/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06440	0.06530	0
12/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03260	0.03340	0
13/01/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.87590	6.90440	273,145
13/01/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00500	0.00500	29,607
13/01/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00400	0.00500	340
13/01/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00500	0.00600	0
13/01/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
13/01/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
13/01/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04100	0.04700	29,607
13/01/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03500	0.04000	400
13/01/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.05700	0.06400	0
13/01/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
13/01/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02200	0.02500	12,000
13/01/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.01900	0.02100	871
13/01/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01600	0.01800	3,071
13/01/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.04900	0.05500	10,500
13/01/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.07800	0.08800	3,280
13/01/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03000	0.03400	65
13/01/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.06700	0.07500	600
13/01/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.16500	0.18600	8,500
13/01/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.50900	0.48600	0
13/01/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.34100	0.32100	0
13/01/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.55400	0.53000	0
13/01/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.30200	0.28400	3,000
13/01/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.42300	0.40100	3,000
13/01/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.74000	0.71400	0
13/01/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.69300	0.66700	0
13/01/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.64600	0.62100	0
13/01/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.38100	0.36000	2,571
13/01/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.13900	0.13200	0
13/01/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.52600	1.49800	0
13/01/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.46500	0.44300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.62400	3.59600	0
13/01/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	1.07900	1.05200	0
13/01/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.62500	1.59700	0
13/01/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.17800	1.15100	0
13/01/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.12900	1.10100	0
13/01/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.96470	6.99370	61,079
13/01/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.12700	0.13400	0
13/01/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.41200	0.43400	0
13/01/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.11900	0.12500	300
13/01/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.13600	0.14400	0
13/01/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.57100	0.55000	0
13/01/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.65400	0.63100	0
13/01/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.14700	0.14000	0
13/01/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.61200	0.59000	0
13/01/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.06220	7.08920	11,975
13/01/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.12300	0.12800	0
13/01/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.11800	0.12200	0
13/01/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.12900	0.13400	0
13/01/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.06700	1.04500	0
13/01/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.15600	1.13300	0
13/01/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.11100	1.08900	0
13/01/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.15400	7.17970	16
13/01/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.34800	0.35700	0
13/01/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33300	0.34200	0
13/01/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36400	0.37400	0
13/01/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.51000	0.49400	0
13/01/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.57900	0.56200	0
13/01/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.54400	0.52700	0
13/01/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.14500	9.17040	0
13/01/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.53900	1.55700	0
13/01/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.55500	1.57300	0
13/01/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.52300	1.54200	0
13/01/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.62800	1.62200	0
13/01/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.56000	1.55300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.59400	1.58700	0
13/01/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.87590	6.90440	125
13/01/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.10632	0.11840	0
13/01/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.09125	0.10203	0
13/01/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.12355	0.13700	0
13/01/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.19765	0.18260	0
13/01/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.26535	0.24763	0
13/01/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.23042	0.21400	0
13/01/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.96470	6.99370	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.22868	0.24094	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.21202	0.22344	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.24675	0.25988	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.28205	0.26618	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.34732	0.32974	0
13/01/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.31398	0.29724	0
13/01/2011	£ / R On 14 March 2011			Foreign Exchange Future	10.89640	10.80910	35,397
13/01/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.03600	0.03000	0
13/01/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.03200	0.02700	0
13/01/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.04000	0.03400	0
13/01/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.07600	0.06300	870
13/01/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00800	0.00700	870
13/01/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.02400	0.02000	150
13/01/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	1.12800	1.21100	0
13/01/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.66200	1.74800	0
13/01/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.89400	0.97500	0
13/01/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.63000	0.70400	0
13/01/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.98600	1.06800	0
13/01/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.94000	1.02100	0
13/01/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.02520	10.93680	2,497
13/01/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.16100	0.14600	0
13/01/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.15300	0.13800	0
13/01/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.17000	0.15400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.94500	1.01700	0
13/01/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	1.02800	1.10100	0
13/01/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.98600	1.05900	0
13/01/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.16040	11.06730	2,426
13/01/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.39900	0.36800	0
13/01/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.38400	0.35400	0
13/01/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.41500	0.38300	0
13/01/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.70500	0.76600	0
13/01/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.77400	0.83700	0
13/01/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.73900	0.80100	0
13/01/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.28450	11.18730	0
13/01/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.49900	0.46500	0
13/01/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.48400	0.45100	0
13/01/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.51500	0.48000	0
13/01/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.83100	0.89300	0
13/01/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.90000	0.96400	0
13/01/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.86500	0.92800	0
13/01/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08300	0.08290	751
13/01/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00116	0.00116	0
13/01/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00018	0.00019	0
13/01/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00640	0.00632	0
13/01/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00040	0.00042	0
13/01/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01418	0.01429	0
13/01/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00516	0.00526	0
13/01/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08420	0.08400	573
13/01/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00367	0.00360	0
13/01/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00980	0.00963	0
13/01/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00134	0.00132	0
13/01/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01214	0.01232	0
13/01/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00060	0.00063	0
13/01/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00447	0.00460	0
13/01/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.16200	9.00010	19,118

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.03100	0.02000	0
13/01/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.02700	0.01700	0
13/01/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.03500	0.02200	0
13/01/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.07000	0.04500	10,429
13/01/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00600	0.00400	14,937
13/01/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00500	0.00300	4,508
13/01/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01300	0.00900	100
13/01/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.05300	0.03400	0
13/01/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.49100	0.63400	3,000
13/01/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.95100	1.10900	0
13/01/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	1.34300	1.50300	0
13/01/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	1.24400	1.40400	0
13/01/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.62300	0.77200	0
13/01/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.40800	0.54500	0
13/01/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.71500	0.86700	0
13/01/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.66900	0.82000	0
13/01/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.27270	9.10980	7,255
13/01/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.15200	0.12100	0
13/01/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.16100	0.12900	0
13/01/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.14300	0.11400	0
13/01/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.72000	0.85400	0
13/01/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.63800	0.76900	0
13/01/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.67900	0.81100	0
13/01/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.39210	9.22650	2,364
13/01/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.31200	0.26000	0
13/01/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.29700	0.24800	0
13/01/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.32700	0.27300	0
13/01/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.53500	0.64700	0
13/01/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.60500	0.72200	0
13/01/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.57000	0.68400	0
13/01/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.50350	9.33670	0
13/01/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.38900	0.33200	0
13/01/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.40400	0.34500	0
13/01/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.37400	0.31900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.72100	0.83200	0
13/01/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.65100	0.75800	0
13/01/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.68600	0.79500	0
13/01/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	6.81890	6.79370	7,693
13/01/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.18500	0.17000	0
13/01/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.14900	0.13600	0
13/01/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.22300	0.20700	0
13/01/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.05400	0.06300	0
13/01/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.08000	0.09200	0
13/01/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.06600	0.07600	0
13/01/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	6.82760	6.80270	865
13/01/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.29700	0.28200	0
13/01/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.33400	0.31800	0
13/01/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.26100	0.24700	0
13/01/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.13300	0.14400	0
13/01/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.10600	0.11500	0
13/01/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.11900	0.12900	0
13/01/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	6.83700	6.80970	5,790
13/01/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.36100	0.33900	0
13/01/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.39600	0.37400	0
13/01/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.32700	0.30600	0
13/01/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.19000	0.19600	0
13/01/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.15900	0.16400	0
13/01/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.17400	0.17900	0
13/01/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.63280	7.61490	0
13/01/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.00800	0.99800	0
13/01/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	0.98600	0.97600	0
13/01/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.03000	1.02000	0
13/01/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.64700	0.65500	0
13/01/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.70300	0.71100	0
13/01/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.67500	0.68300	0
13/01/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	6.94320	6.99550	1,791

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.07800	0.09700	0
13/01/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.06400	0.08000	0
13/01/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.09500	0.11700	0
13/01/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.15200	0.12200	0
13/01/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.22100	0.18500	0
13/01/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.18500	0.15200	0
13/01/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.01570	7.06890	0
13/01/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.25900	0.29500	0
13/01/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.22900	0.26300	0
13/01/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.29100	0.32900	0
13/01/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.12500	0.11000	0
13/01/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.16300	0.14400	0
13/01/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.14300	0.12600	0
13/01/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.11660	7.11170	190
13/01/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11500	0.11500	0
13/01/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13200	0.13200	0
13/01/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10000	0.10000	0
13/01/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.28300	0.28800	0
13/01/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21500	0.22000	0
13/01/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.24800	0.25300	0
13/01/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.21560	7.21110	0
13/01/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.33200	0.33100	0
13/01/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.30500	0.30400	0
13/01/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.36000	0.35800	0
13/01/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19400	0.19700	0
13/01/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.23900	0.24300	0
13/01/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21600	0.22000	0
13/01/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,431.11000	13,345.29000	0
13/01/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	2.90000	0.40000	0
13/01/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	2.90000	0.40000	0
13/01/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	2.90000	0.40000	0
13/01/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	171.80000	255.10000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	171.80000	255.10000	0
13/01/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	171.80000	255.10000	0
13/01/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,605.45000	13,518.57000	0
13/01/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	105.50000	18.60000	0
13/01/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	105.40000	18.60000	0
13/01/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	105.50000	18.60000	0
13/01/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
13/01/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
13/01/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.04050	1.04500	0
13/01/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01920	0.02150	0
13/01/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.04750	0.05120	0
13/01/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00750	0.00870	0
13/01/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.06700	0.06370	0
13/01/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00700	0.00620	0
13/01/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.02870	0.02650	0
13/01/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05530	1.06030	0
13/01/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04010	0.04290	0
13/01/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.06980	0.07380	0
13/01/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02300	0.02470	0
13/01/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06770	0.06440	0
13/01/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.01450	0.01350	0
13/01/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.03480	0.03260	0
<b>Future Open Interest</b>							<b>433,050.00</b>
<b>Option Open Interest</b>							<b>205,576.00</b>
<b>Grand Total</b>							<b>638,626.00</b>