



Currency Futures & Options Monthly Statistics

From: 01/06/2011 To: 07/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.80600	6.84150	349,970
01/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00100	800
01/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00100	0.00200	7,200
01/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.13800	0.16900	450
01/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00400	0.00700	1,690
01/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.01300	0.01900	6,000
01/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
01/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
01/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00300	0.00500	1,000
01/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00200	0.00300	250
01/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00900	0.01400	100
01/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.01800	0.02700	24,880
01/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00100	0.00200	5,700
01/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.02600	0.03700	100
01/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.17700	0.21000	0
01/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.03700	0.05200	2,650
01/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.31100	0.34600	3,000
01/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.05300	0.07000	0
01/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.07300	0.09900	0
01/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.10300	0.13200	0
01/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.04700	0.04100	0
01/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.09700	0.07900	2,400
01/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.13100	0.11100	0
01/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00500	0.00500	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.06700	0.05800	0
01/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02100	0.01900	7,450
01/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.17000	0.14600	0
01/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.54500	0.51100	0
01/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.21200	0.18600	3,000
01/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.49600	0.46200	0
01/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.30300	0.27300	0
01/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.44700	0.41400	0
01/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.99400	0.95900	0
01/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.19400	1.15900	0
01/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.25700	0.22800	0
01/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03200	0.02800	300
01/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.39800	0.36600	0
01/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.59500	0.56100	1,000
01/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.69400	0.66000	0
01/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.64500	0.61000	0
01/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.90520	6.94110	175,260
01/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03500	0.03900	0
01/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.03200	0.03600	0
01/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03700	0.04200	3,000
01/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.05000	0.05500	2,800
01/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.09400	0.10400	5,000
01/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.28200	0.30600	0
01/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.22900	0.25100	0
01/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.08700	0.09500	10,000
01/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.06800	0.07500	200
01/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.34100	0.36700	0
01/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.40800	0.43600	6,060
01/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.16000	0.17400	6,060
01/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.11200	0.12300	500
01/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00300	0
01/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.50700	0.48200	0
01/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.89700	2.86200	0
01/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.35500	0.33300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13600	0.12600	5,000
01/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10300	0.09500	0
01/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.76300	0.73400	0
01/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.22400	0.21000	10,000
01/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.63200	0.60400	0
01/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17700	0.16500	10,000
01/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.58900	0.56300	2,800
01/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.13200	1.10100	0
01/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.94500	0.91400	0
01/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.22700	1.19500	0
01/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.18000	1.14800	0
01/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.00040	7.03700	30,977
01/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.20400	0.21700	0
01/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.19200	0.20500	0
01/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.21700	0.23100	0
01/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.44800	0.47400	5,925
01/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09900	0.10600	0
01/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.09900	1.06900	0
01/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.51700	0.49400	0
01/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.19800	0.18700	0
01/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.59200	0.56800	0
01/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.55400	0.53000	0
01/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.10180	7.13900	1,911
01/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.41800	0.44000	0
01/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.39400	0.41600	0
01/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.44300	0.46600	0
01/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.43600	0.45800	0
01/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.33400	0.31900	1,000
01/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.32700	0.31300	0
01/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.37800	0.36300	0
01/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.35200	0.33700	0
01/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.20870	7.25000	0
01/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.44600	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.42800	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.46400	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.45500	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.51900	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.48700	0.00000	0
01/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.31890	7.36110	0
01/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.58400	0.60900	0
01/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.56200	0.58500	0
01/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.53900	0.56200	11,000
01/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.60800	0.63300	13,000
01/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.43900	0.42200	0
01/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.52000	0.50100	0
01/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.49300	0.47400	0
01/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.46500	0.44800	0
01/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.42550	7.47150	0
01/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.50300	0.52300	0
01/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.48800	0.50700	0
01/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.51900	0.53900	0
01/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.42100	0.43800	300
01/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.74400	0.71800	0
01/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.99600	0.96700	0
01/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.81300	0.78600	0
01/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.77800	0.75200	0
01/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.37140	8.44930	0
01/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.07900	1.12100	0
01/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.06300	1.10400	0
01/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.26100	1.30700	200
01/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.09600	1.13900	0
01/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.17500	1.14000	0
01/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.89000	0.85800	0
01/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.24200	1.20500	0
01/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20800	1.17200	0
01/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.12170	9.15610	0
01/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.43500	1.45400	0
01/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.41900	1.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.45200	1.47100	0
01/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.48000	1.46500	0
01/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54700	1.53100	0
01/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.51300	1.49800	0
01/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.80600	6.84150	299
01/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.01260	0.01906	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00138	0.00246	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00868	0.01352	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.01824	0.02676	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.21224	0.18526	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.30268	0.27202	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.54538	0.51096	60
01/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.25660	0.22756	0
01/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.90520	6.94110	70
01/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.15955	0.17355	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.14590	0.15896	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.17456	0.18953	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.31936	0.29843	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.39070	0.36786	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.35435	0.33245	0
01/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.15950	11.26800	29,423
01/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00300	0.00700	0
01/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00200	0.00600	0
01/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00400	0.00900	0
01/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.42300	0.52700	0
01/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.02400	0.04700	10
01/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.01400	0.02900	0
01/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00200	0.00400	0
01/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.79300	0.68600	100
01/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.40500	0.31100	100
01/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.01400	0.00900	10
01/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.31500	0.22900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.64500	0.54100	0
01/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.74300	0.63800	0
01/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.69400	0.58900	0
01/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.30770	11.41750	28,415
01/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.26600	0.31900	0
01/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.25000	0.30000	0
01/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.28400	0.33900	0
01/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.21900	0.26500	3,455
01/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.12200	0.15000	0
01/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.51200	0.59400	3,455
01/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.91400	0.83300	200
01/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.20400	0.17700	0
01/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.56100	0.49800	100
01/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.42600	0.37200	0
01/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.49200	0.43300	0
01/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.45800	0.40200	200
01/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.44800	11.55900	1,018
01/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.40900	0.46100	0
01/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.25600	0.29100	0
01/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.39200	0.44200	0
01/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.42700	0.48000	0
01/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.57900	0.52100	0
01/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.64400	0.58300	0
01/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.00800	0.93200	250
01/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.61100	0.55200	0
01/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.74890	11.85000	0
01/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.67600	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.65800	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.69500	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.74600	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.80900	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.77700	0.00000	0
01/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08420	0.08420	696

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00083	0.00088	0
01/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
01/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00920	0.00920	0
01/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01081	0.01081	0
01/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00163	0.00168	0
01/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08550	0.08550	11,717
01/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00647	0.00648	0
01/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00199	0.00201	0
01/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01556	0.01556	0
01/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
01/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41450	11.41450	0
01/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00649	0.00651	0
01/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00097	0.00098	0
01/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.81620	9.83880	17,259
01/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.09100	0.11100	0
01/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.06900	0.08200	0
01/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12300	0.14400	0
01/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.05700	0.05500	0
01/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.10300	0.09300	0
01/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.07500	0.07200	0
01/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.93220	9.95540	53,137
01/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.44400	0.46500	0
01/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.41200	0.43300	0
01/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.47700	0.49800	0
01/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.14100	0.15200	3,590
01/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.35400	0.37200	3,590
01/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.60900	0.59700	0
01/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14500	0.14300	0
01/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22200	0.21700	0
01/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18000	0.17800	0
01/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16200	0.16000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.04050	10.06460	1,950
01/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.52500	0.54600	0
01/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.49700	0.51700	0
01/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.55400	0.57500	0
01/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26400	0.26000	0
01/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30700	0.30200	0
01/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28500	0.28100	0
01/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.27570	7.27940	14,835
01/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.62600	0.62900	0
01/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.57600	0.57900	0
01/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.67600	0.67900	0
01/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.28690	7.29070	9,315
01/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.65400	0.65800	0
01/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.60800	0.61200	0
01/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.70000	0.70500	0
01/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01300	0.01400	0
01/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02100	0.02100	0
01/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01700	0.01700	0
01/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.30060	7.30610	5
01/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.68600	0.69200	0
01/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.64400	0.64900	0
01/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.73000	0.73500	0
01/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.17500	0.17800	0
01/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.37400	0.37200	0
01/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02900	0.02900	0
01/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04300	0.04300	0
01/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.03500	0.03600	0
01/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.20370	8.25080	0
01/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.36600	1.40000	0
01/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.33900	1.37200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.39500	1.42900	0
01/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44100	0.42800	0
01/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48500	0.47100	0
01/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46200	0.44900	0
01/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.99630	7.06130	0
01/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.11300	0.17500	0
01/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.15500	0.21900	0
01/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.07700	0.13400	0
01/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.03100	0.02300	0
01/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.00900	0.00800	0
01/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.01700	0.01400	0
01/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.08080	7.14600	0
01/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.11300	0.14100	0
01/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.12900	0.15900	0
01/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09900	0.12400	0
01/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.31800	0.27800	0
01/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.24800	0.21300	0
01/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.28200	0.24500	0
01/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.09400	8.02080	900
01/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.99400	0.92100	0
01/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	1.04400	0.97100	0
01/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.94400	0.87100	0
01/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.21750	8.14300	50
01/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.63000	0.57100	0
01/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.67100	0.61000	0
01/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.59100	0.53400	0
01/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.07400	0.09100	0
01/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.05400	0.06700	0
01/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.06300	0.07800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,882.97000	13,934.53000	0
01/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05050	1.05600	0
01/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.01080	0.01430	0
01/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00080	0.00120	0
01/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05100	0.05650	0
01/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00050	0.00050	0
01/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05030	0.04520	0
01/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01030	0.00830	0
01/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06900	1.07500	0
01/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02330	0.02570	0
01/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01270	0.01430	0
01/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.04310	0.04690	0
01/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02410	0.02190	0
01/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09370	0.08930	0
01/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05430	0.05070	0
02/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.75360	6.80600	351,382
02/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00100	0
02/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
02/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00100	7,200
02/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.09700	0.13800	450
02/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00200	0.00400	1,690
02/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00700	0.01300	6,000
02/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
02/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
02/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.03300	0.05300	0
02/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.04700	0.07300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00100	0.00300	1,000
02/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00100	0.00200	250
02/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00400	0.00900	100
02/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.01000	0.01800	24,880
02/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00100	0.00100	5,700
02/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.01500	0.02600	100
02/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.13200	0.17700	0
02/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.02200	0.03700	2,650
02/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.26100	0.31100	3,000
02/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.06700	0.10300	0
02/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00700	0.00500	100
02/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.09300	0.06700	0
02/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02800	0.02100	7,450
02/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.21100	0.17000	0
02/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.59700	0.54500	0
02/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.25600	0.21200	3,000
02/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.54700	0.49600	0
02/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.35000	0.30300	0
02/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.06300	0.04700	0
02/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.12900	0.09700	2,400
02/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.16800	0.13100	0
02/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.49700	0.44700	0
02/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.04600	0.99400	0
02/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.24600	1.19400	0
02/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.30300	0.25700	0
02/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04300	0.03200	300
02/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.44800	0.39800	0
02/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.64600	0.59500	1,000
02/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.74600	0.69400	0
02/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.69600	0.64500	0
02/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.85230	6.90520	173,492
02/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03100	0.03500	0
02/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02900	0.03200	0
02/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03300	0.03700	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09800	0.11200	500
02/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
02/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04400	0.05000	2,800
02/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.08300	0.09400	5,000
02/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.24800	0.28200	0
02/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.20300	0.22900	0
02/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07600	0.08700	10,000
02/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.06000	0.06800	200
02/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30500	0.34100	0
02/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36900	0.40800	6,060
02/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.14100	0.16000	6,060
02/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.95000	2.89700	0
02/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.38900	0.35500	0
02/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.15300	0.13600	5,000
02/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.11700	0.10300	0
02/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.80800	0.76300	0
02/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.25100	0.22400	10,000
02/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.67400	0.63200	0
02/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.19600	0.17700	10,000
02/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.63100	0.58900	2,800
02/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.54600	0.50700	0
02/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.18100	1.13200	0
02/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.99200	0.94500	0
02/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.27700	1.22700	0
02/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.22900	1.18000	0
02/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.94660	7.00040	26,997
02/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18800	0.20400	0
02/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17700	0.19200	0
02/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20000	0.21700	0
02/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.41500	0.44800	5,925
02/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09100	0.09900	0
02/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.14400	1.09900	0
02/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.55300	0.51700	0
02/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.21800	0.19800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.63000	0.59200	0
02/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.59100	0.55400	0
02/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.04710	7.10180	1,911
02/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.38800	0.41800	0
02/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.36700	0.39400	0
02/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.41100	0.44300	0
02/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.40500	0.43600	0
02/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.35800	0.33400	1,000
02/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35000	0.32700	0
02/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.40600	0.37800	0
02/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.37700	0.35200	0
02/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.15190	7.20870	0
02/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.41800	0.44600	0
02/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.40100	0.42800	0
02/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.43600	0.46400	0
02/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.48400	0.45500	0
02/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.54900	0.51900	0
02/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.51600	0.48700	0
02/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.26110	7.31890	0
02/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.55100	0.58400	0
02/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.52900	0.56200	0
02/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.57300	0.60800	13,000
02/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.51000	0.53900	11,000
02/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.46200	0.43900	0
02/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.54900	0.52000	0
02/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.51800	0.49300	0
02/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.49000	0.46500	0
02/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.36680	7.42550	0
02/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.47700	0.50300	0
02/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.46300	0.48800	0
02/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39900	0.42100	300
02/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.49200	0.51900	0
02/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.77500	0.74400	0
02/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.03200	0.99600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.84600	0.81300	0
02/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.81000	0.77800	0
02/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.30800	8.37140	0
02/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.03900	1.07900	0
02/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.02300	1.06300	0
02/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.05600	1.09600	0
02/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.21800	1.26100	200
02/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.19800	1.17500	0
02/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.91000	0.89000	0
02/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.26500	1.24200	0
02/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.23100	1.20800	0
02/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07230	9.12170	0
02/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.40300	1.43500	0
02/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.38700	1.41900	0
02/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.41900	1.45200	0
02/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.49700	1.48000	0
02/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.56500	1.54700	0
02/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.53100	1.51300	0
02/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.75360	6.80600	199
02/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00674	0.01260	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00063	0.00138	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00450	0.00868	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.01010	0.01824	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.25650	0.21224	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.35090	0.30268	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.59703	0.54538	60
02/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.30314	0.25660	0
02/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.85230	6.90520	170
02/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.14067	0.15955	0
02/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12851	0.14590	0
02/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.15408	0.17456	0
02/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.35178	0.31936	0
02/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.42621	0.39070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.38837	0.35435	0
02/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.02810	11.15950	29,423
02/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00100	0.00300	0
02/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00100	0.00200	0
02/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00100	0.00400	0
02/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.30100	0.42300	0
02/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.01000	0.02400	10
02/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00600	0.01400	0
02/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00100	0.00200	0
02/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.92300	0.79300	100
02/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.52800	0.40500	100
02/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.02300	0.01400	10
02/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.43200	0.31500	0
02/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.77300	0.64500	0
02/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.87300	0.74300	0
02/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.82300	0.69400	0
02/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.17520	11.30770	28,415
02/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.21800	0.26600	0
02/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.20400	0.25000	0
02/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.23300	0.28400	0
02/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.17800	0.21900	3,455
02/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.09700	0.12200	0
02/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.42600	0.51200	3,455
02/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.02200	0.91400	200
02/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.25100	0.20400	0
02/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.65300	0.56100	100
02/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.50800	0.42600	0
02/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.57900	0.49200	0
02/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.54300	0.45800	200
02/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.31370	11.44800	1,018
02/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.35600	0.40900	0
02/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.22100	0.25600	0
02/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.34100	0.39200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.37200	0.42700	0
02/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.65800	0.57900	0
02/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.72700	0.64400	0
02/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.10700	1.00800	250
02/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.69200	0.61100	0
02/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.61050	11.74890	0
02/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.61600	0.67600	0
02/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.63300	0.69500	0
02/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.59800	0.65800	0
02/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.88800	0.80900	0
02/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.82300	0.74600	0
02/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.85600	0.77700	0
02/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08350	0.08420	696
02/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00056	0.00083	0
02/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00001	0
02/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00850	0.00920	0
02/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01150	0.01081	0
02/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00206	0.00163	0
02/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08480	0.08550	11,717
02/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00593	0.00647	0
02/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00178	0.00199	0
02/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01487	0.01556	0
02/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00007	0.00006	0
02/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41520	11.41450	0
02/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00698	0.00649	0
02/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00113	0.00097	0
02/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.75500	9.81620	17,259
02/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.06100	0.09100	0
02/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.04500	0.06900	0
02/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.08100	0.12300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.07600	0.05700	0
02/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.14000	0.10300	0
02/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.10600	0.07500	0
02/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.87070	9.93220	53,137
02/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.40000	0.44400	0
02/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.37000	0.41200	0
02/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.43200	0.47700	0
02/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.12500	0.14100	3,590
02/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.31400	0.35400	3,590
02/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.65400	0.60900	0
02/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.16100	0.14500	0
02/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.24300	0.22200	0
02/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.19900	0.18000	0
02/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.17900	0.16200	0
02/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.97780	10.04050	1,950
02/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.48400	0.52500	0
02/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.45700	0.49700	0
02/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.51200	0.55400	0
02/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28400	0.26400	0
02/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32900	0.30700	0
02/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.30600	0.28500	0
02/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.18410	7.27570	14,835
02/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.53400	0.62600	0
02/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.48400	0.57600	0
02/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.58400	0.67600	0
02/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.19710	7.28690	11,305
02/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.57200	0.65400	0
02/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.52800	0.60800	0
02/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.61700	0.70000	0
02/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03100	0.02100	0
02/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02500	0.01700	0
02/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.21010	7.30060	10
02/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.60800	0.68600	0
02/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.56700	0.64400	0
02/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.65000	0.73000	0
02/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14100	0.17500	0
02/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.43100	0.37400	0
02/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04000	0.02900	0
02/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05700	0.04300	0
02/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04800	0.03500	0
02/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.11800	8.20370	0
02/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.31400	1.36600	0
02/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.28700	1.33900	0
02/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.34100	1.39500	0
02/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.47300	0.44100	0
02/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.51900	0.48500	0
02/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.49600	0.46200	0
02/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.89670	6.99630	0
02/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.04400	0.11300	0
02/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.07400	0.15500	0
02/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.02600	0.07700	0
02/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.07900	0.03100	0
02/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.02700	0.00900	0
02/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.04700	0.01700	0
02/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.98010	7.08080	0
02/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08200	0.11300	0
02/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09500	0.12900	0
02/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07200	0.09900	0
02/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.39200	0.31800	0
02/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.31500	0.24800	0
02/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.35200	0.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.00780	8.09400	900
02/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.90800	0.99400	0
02/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.95800	1.04400	0
02/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.85800	0.94400	0
02/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.13040	8.21750	50
02/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.56400	0.63000	0
02/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.60200	0.67100	0
02/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.52600	0.59100	0
02/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.09600	0.07400	0
02/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.07200	0.05400	0
02/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.08400	0.06300	0
02/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,776.99000	13,882.97000	0
02/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	277.00000	383.00000	0
02/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	277.00000	383.00000	0
02/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	277.00000	383.00000	0
02/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04170	1.05050	0
02/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00660	0.01080	0
02/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00050	0.00080	0
02/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.04240	0.05100	0
02/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00070	0.00050	0
02/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05880	0.05030	0
02/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01490	0.01030	0
02/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05990	1.06900	0
02/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02000	0.02330	0
02/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01080	0.01270	0
02/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03780	0.04310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02790	0.02410	0
02/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10090	0.09370	0
02/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06010	0.05430	0
03/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.72890	6.75360	348,345
03/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.02400	0.03300	0
03/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.03600	0.04700	0
03/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.05300	0.06700	0
03/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
03/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	7,200
03/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.07600	0.09700	450
03/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00100	0.00200	1,690
03/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00400	0.00700	6,000
03/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
03/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
03/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00100	0.00100	1,000
03/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00100	0.00100	250
03/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00300	0.00400	100
03/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.00700	0.01000	24,880
03/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00100	5,700
03/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.01000	0.01500	100
03/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.10900	0.13200	0
03/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.01600	0.02200	2,650
03/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.23600	0.26100	3,000
03/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00700	0.00700	100
03/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.10700	0.09300	0
03/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03000	0.02800	7,450
03/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.23100	0.21100	0
03/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.62100	0.59700	0
03/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.27800	0.25600	3,000
03/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.57200	0.54700	0
03/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.37400	0.35000	0
03/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.52200	0.49700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.07100	1.04600	0
03/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.27100	1.24600	0
03/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.32500	0.30300	0
03/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04700	0.04300	300
03/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.47200	0.44800	0
03/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.67100	0.64600	1,000
03/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.77100	0.74600	0
03/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.07400	0.06300	0
03/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.14500	0.12900	2,400
03/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.18700	0.16800	0
03/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.72100	0.69600	0
03/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.82610	6.85230	177,422
03/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02900	0.03100	0
03/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02700	0.02900	0
03/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03100	0.03300	3,000
03/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04200	0.04400	2,800
03/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07800	0.08300	5,000
03/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.23100	0.24800	0
03/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.19200	0.20300	0
03/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05600	0.06000	200
03/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.28700	0.30500	0
03/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07200	0.07600	10,000
03/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34900	0.36900	6,060
03/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.13300	0.14100	6,060
03/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
03/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09300	0.09800	500
03/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.56700	0.54600	0
03/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.97600	2.95000	0
03/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.40700	0.38900	0
03/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.83000	0.80800	0
03/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.16100	0.15300	5,000
03/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.12300	0.11700	0
03/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.26600	0.25100	10,000
03/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.69600	0.67400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.20500	0.19600	10,000
03/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.65200	0.63100	2,800
03/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.20500	1.18100	0
03/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.01600	0.99200	0
03/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.30100	1.27700	0
03/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.25300	1.22900	0
03/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.91990	6.94660	27,259
03/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18100	0.18800	0
03/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17000	0.17700	0
03/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19200	0.20000	0
03/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08800	0.09100	0
03/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.39700	0.41500	5,925
03/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.16800	1.14400	0
03/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.57200	0.55300	0
03/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.22700	0.21800	0
03/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.65000	0.63000	0
03/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.61100	0.59100	0
03/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.02010	7.04710	1,911
03/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.37400	0.38800	0
03/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.35500	0.36700	0
03/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.39500	0.41100	0
03/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.38800	0.40500	0
03/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.36800	0.35800	1,000
03/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.36100	0.35000	0
03/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.42100	0.40600	0
03/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.39000	0.37700	0
03/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.12480	7.15190	0
03/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.40600	0.41800	0
03/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.39000	0.40100	0
03/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.42400	0.43600	0
03/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.49900	0.48400	0
03/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.56500	0.54900	0
03/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.53100	0.51600	0
03/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.23400	7.26110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.53700	0.55100	0
03/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.51500	0.52900	0
03/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.55900	0.57300	13,000
03/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.49700	0.51000	11,000
03/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.47500	0.46200	0
03/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.56300	0.54900	0
03/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.53100	0.51800	0
03/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.50300	0.49000	0
03/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.33950	7.36680	0
03/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.46600	0.47700	0
03/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.45200	0.46300	0
03/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39000	0.39900	300
03/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.48100	0.49200	0
03/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.79200	0.77500	0
03/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.05100	1.03200	0
03/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.86300	0.84600	0
03/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.82700	0.81000	0
03/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.28380	8.30800	0
03/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.03000	1.03900	0
03/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.01400	1.02300	0
03/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.04600	1.05600	0
03/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.20600	1.21800	200
03/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.21200	1.19800	0
03/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.92200	0.91000	0
03/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.28000	1.26500	0
03/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.24600	1.23100	0
03/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.04810	9.07230	0
03/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.39400	1.40300	0
03/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.37800	1.38700	0
03/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.41100	1.41900	0
03/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.51300	1.49700	0
03/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.58000	1.56500	0
03/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.54600	1.53100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.72890	6.75360	202
03/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00430	0.00674	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00278	0.00450	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.00666	0.01010	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00034	0.00063	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.62144	0.59703	60
03/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.27776	0.25650	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.37388	0.35090	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.32540	0.30314	0
03/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.82610	6.85230	170
03/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13309	0.14067	0
03/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12155	0.12851	0
03/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14581	0.15408	0
03/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.36971	0.35178	0
03/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.44545	0.42621	0
03/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.40699	0.38837	0
03/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.00460	11.02810	29,433
03/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00000	0.00100	0
03/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.27700	0.30100	0
03/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.00600	0.01000	10
03/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00300	0.00600	0
03/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00100	0
03/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.94500	0.92300	100
03/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.54800	0.52800	100
03/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.02200	0.02300	10
03/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.45100	0.43200	0
03/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.79600	0.77300	0
03/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.89500	0.87300	0
03/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.84600	0.82300	0
03/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.14930	11.17520	29,127
03/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.20800	0.21800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.19400	0.20400	0
03/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.22300	0.23300	0
03/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.17000	0.17800	3,455
03/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.41000	0.42600	3,455
03/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.09200	0.09700	0
03/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.04300	1.02200	200
03/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.26100	0.25100	0
03/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.67100	0.65300	100
03/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.52400	0.50800	0
03/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.59500	0.57900	0
03/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.55900	0.54300	200
03/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.28750	11.31370	1,043
03/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.34400	0.35600	0
03/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.33000	0.34100	0
03/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.36000	0.37200	0
03/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.21300	0.22100	0
03/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.12600	1.10700	250
03/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.67300	0.65800	0
03/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.74300	0.72700	0
03/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.70700	0.69200	0
03/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.58300	11.61050	0
03/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.60100	0.61600	0
03/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.61900	0.63300	0
03/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.58400	0.59800	0
03/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.90100	0.88800	0
03/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.83600	0.82300	0
03/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.86800	0.85600	0
03/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08350	0.08350	641
03/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00050	0.00056	0
03/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00850	0.00850	0
03/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01150	0.01150	0
03/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00200	0.00206	0
03/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08480	0.08480	11,717
03/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00593	0.00593	0
03/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00175	0.00178	0
03/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01487	0.01487	0
03/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41520	11.41520	0
03/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00007	0.00007	0
03/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00695	0.00698	0
03/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00113	0.00113	0
03/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.80070	9.75500	16,485
03/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.07400	0.06100	0
03/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.10500	0.08100	0
03/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.05400	0.04500	0
03/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.10300	0.14000	0
03/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.05400	0.07600	0
03/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.07300	0.10600	0
03/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.91500	9.87070	53,188
03/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.42900	0.40000	0
03/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.39800	0.37000	0
03/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.46200	0.43200	0
03/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.33900	0.31400	3,590
03/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.13300	0.12500	3,590
03/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.61800	0.65400	0
03/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14700	0.16100	0
03/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22400	0.24300	0
03/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18300	0.19900	0
03/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16400	0.17900	0
03/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.02200	9.97780	1,950
03/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.51100	0.48400	0
03/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.54000	0.51200	0
03/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.48200	0.45700	0
03/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.31000	0.32900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26800	0.28400	0
03/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28900	0.30600	0
03/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.18690	7.18410	14,835
03/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.53700	0.53400	0
03/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.48700	0.48400	0
03/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.58700	0.58400	0
03/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.19790	7.19710	11,555
03/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.57300	0.57200	0
03/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.52900	0.52800	0
03/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.61800	0.61700	0
03/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.02000	0
03/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03100	0.03100	0
03/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02500	0.02500	0
03/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.21050	7.21010	10
03/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.62100	0.60800	0
03/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14000	0.14100	0
03/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.56700	0.56700	0
03/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.66200	0.65000	0
03/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05200	0.04000	0
03/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05700	0.05700	0
03/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.43000	0.43100	0
03/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.06100	0.04800	0
03/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.14340	8.11800	0
03/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.32700	1.31400	0
03/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.30000	1.28700	0
03/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.35400	1.34100	0
03/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.46100	0.47300	0
03/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.50700	0.51900	0
03/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.48400	0.49600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.86890	6.89670	0
03/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.02700	0.04400	0
03/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.01400	0.02600	0
03/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.04900	0.07400	0
03/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03000	0.02700	0
03/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.09500	0.07900	0
03/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05800	0.04700	0
03/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.95110	6.98010	0
03/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.07500	0.08200	0
03/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.06500	0.07200	0
03/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.08700	0.09500	0
03/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.33600	0.31500	0
03/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.41400	0.39200	0
03/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.37400	0.35200	0
03/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.04670	8.00780	900
03/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.94700	0.90800	0
03/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.89700	0.85800	0
03/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.99700	0.95800	0
03/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.16840	8.13040	50
03/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.59400	0.56400	0
03/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.55600	0.52600	0
03/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.63400	0.60200	0
03/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06600	0.07200	0
03/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.08800	0.09600	0
03/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.07600	0.08400	0
03/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,785.05000	13,776.99000	0
03/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	285.10000	277.00000	0
03/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	285.00000	277.00000	0
03/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	285.10000	277.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
03/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03850	1.04170	0
03/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00490	0.00660	0
03/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.03920	0.04240	0
03/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00030	0.00050	0
03/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06180	0.05880	0
03/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00070	0.00070	0
03/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01640	0.01490	0
03/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05680	1.05990	0
03/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01920	0.02000	0
03/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03630	0.03780	0
03/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01030	0.01080	0
03/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10350	0.10090	0
03/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02950	0.02790	0
03/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06240	0.06010	0
06/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.75630	6.72890	340,205
06/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
06/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	7,200
06/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.08900	0.07600	450
06/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00100	0.00100	1,690
06/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00300	0.00400	6,000
06/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
06/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00000	0.00100	1,000
06/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00000	0.00100	250
06/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
06/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00200	0.00300	100
06/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.00500	0.00700	24,880
06/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	5,700
06/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.00900	0.01000	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.12600	0.10900	0
06/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.02300	0.02400	0
06/06/2011	\$ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.01400	0.01600	2,650
06/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.26000	0.23600	3,000
06/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.03700	0.03600	0
06/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.05700	0.05300	0
06/06/2011	\$ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	\$ / R On 13 June 2011	11.55	P	Foreign Exchange Future	4.79400	0.00000	100
06/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.05100	0.07400	0
06/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00400	0.00700	100
06/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.08100	0.10700	0
06/06/2011	\$ / R On 13 June 2011	11.95	P	Foreign Exchange Future	5.19400	0.00000	100
06/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.11700	0.14500	2,400
06/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.15800	0.18700	0
06/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02000	0.03000	7,450
06/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.20300	0.23100	0
06/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.59400	0.62100	0
06/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.24900	0.27800	3,000
06/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.49400	0.52200	0
06/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.54400	0.57200	0
06/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.34600	0.37400	0
06/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.04400	1.07100	0
06/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.24400	1.27100	0
06/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.29700	0.32500	0
06/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03300	0.04700	300
06/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.44500	0.47200	0
06/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.64400	0.67100	1,000
06/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.74400	0.77100	0
06/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.69400	0.72100	0
06/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.85380	6.82610	185,595
06/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02800	0.02900	0
06/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02600	0.02700	0
06/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03000	0.03100	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04100	0.04200	2,800
06/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.08000	0.07800	5,000
06/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.24600	0.23100	0
06/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.20000	0.19200	0
06/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05600	0.05600	200
06/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30300	0.28700	0
06/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09500	0.09300	500
06/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07300	0.07200	10,000
06/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36700	0.34900	6,060
06/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.13800	0.13300	6,060
06/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
06/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.54100	0.56700	0
06/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.94800	2.97600	0
06/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.38400	0.40700	0
06/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.80200	0.83000	0
06/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.14900	0.16100	5,000
06/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.11300	0.12300	0
06/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.24600	0.26600	10,000
06/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.66900	0.69600	0
06/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.19200	0.20500	10,000
06/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.62600	0.65200	2,800
06/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.17600	1.20500	0
06/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.98700	1.01600	0
06/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.27200	1.30100	0
06/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.22400	1.25300	0
06/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.94760	6.91990	29,144
06/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18600	0.18100	0
06/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17500	0.17000	0
06/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19700	0.19200	0
06/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.41200	0.39700	5,925
06/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08900	0.08800	0
06/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.14100	1.16800	0
06/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.54900	0.57200	0
06/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.21400	0.22700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.62700	0.65000	0
06/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.58800	0.61100	0
06/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.04720	7.02010	1,911
06/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.38700	0.37400	0
06/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.36700	0.35500	0
06/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.41100	0.39500	0
06/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.40400	0.38800	0
06/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.35700	0.36800	1,000
06/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35000	0.36100	0
06/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.40600	0.42100	0
06/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.37600	0.39000	0
06/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.15150	7.12480	1,500
06/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.41900	0.40600	0
06/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.40200	0.39000	0
06/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.43700	0.42400	0
06/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.48600	0.49900	0
06/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.55100	0.56500	0
06/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.51800	0.53100	0
06/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.26120	7.23400	0
06/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.55100	0.53700	0
06/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.52900	0.51500	0
06/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.51000	0.49700	11,000
06/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.57400	0.55900	13,000
06/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.46300	0.47500	0
06/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.54900	0.56300	0
06/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.51800	0.53100	0
06/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.49000	0.50300	0
06/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.36740	7.33950	0
06/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.47700	0.46600	0
06/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.46300	0.45200	0
06/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.49200	0.48100	0
06/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39900	0.39000	300
06/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.77500	0.79200	0
06/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.03200	1.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.84600	0.86300	0
06/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.81000	0.82700	0
06/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.31670	8.28380	0
06/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.04600	1.03000	0
06/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.03000	1.01400	0
06/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.22500	1.20600	200
06/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.06200	1.04600	0
06/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.19500	1.21200	0
06/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.90800	0.92200	0
06/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.26300	1.28000	0
06/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.22900	1.24600	0
06/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07700	9.04810	0
06/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.41000	1.39400	0
06/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.42600	1.41100	0
06/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.39400	1.37800	0
06/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.56700	1.58000	0
06/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.49900	1.51300	0
06/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.53300	1.54600	0
06/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.75630	6.72890	155
06/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00305	0.00430	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00180	0.00278	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.00516	0.00666	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00014	0.00034	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.59384	0.62144	60
06/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.24886	0.27776	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.34550	0.37388	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.29675	0.32540	0
06/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.85380	6.82610	220
06/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13765	0.13309	0
06/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12540	0.12155	0
06/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.15116	0.14581	0
06/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.34736	0.36971	0
06/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.42160	0.44545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.38385	0.40699	0
06/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.05020	11.00460	29,397
06/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00000	0.00100	0
06/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00000	0.00100	0
06/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.31200	0.27700	0
06/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.00500	0.00600	10
06/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00200	0.00300	0
06/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.90000	0.94500	100
06/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.50200	0.54800	100
06/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.01200	0.02200	10
06/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.40500	0.45100	0
06/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.75000	0.79600	0
06/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.85000	0.89500	0
06/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.80000	0.84600	0
06/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.19550	11.14930	29,761
06/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.21800	0.20800	0
06/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.20400	0.19400	0
06/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.23300	0.22300	0
06/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.17700	0.17000	3,455
06/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.43400	0.41000	3,455
06/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.09500	0.09200	0
06/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.00000	1.04300	200
06/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.23900	0.26100	0
06/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.63200	0.67100	100
06/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.48800	0.52400	0
06/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.55900	0.59500	0
06/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.52300	0.55900	200
06/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.33360	11.28750	1,043
06/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.35400	0.34400	0
06/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.33800	0.33000	0
06/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.37000	0.36000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.21800	0.21300	0
06/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.08400	1.12600	250
06/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.63600	0.67300	0
06/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.70400	0.74300	0
06/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.67000	0.70700	0
06/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.62820	11.58300	0
06/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.61300	0.60100	0
06/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.59600	0.58400	0
06/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.63100	0.61900	0
06/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.80300	0.83600	0
06/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.86800	0.90100	0
06/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.83500	0.86800	0
06/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08430	0.08350	641
06/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00064	0.00050	0
06/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00930	0.00850	0
06/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01070	0.01150	0
06/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00134	0.00200	0
06/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08550	0.08480	12,290
06/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00640	0.00593	0
06/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00188	0.00175	0
06/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01552	0.01487	0
06/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41450	11.41520	0
06/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00007	0
06/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00638	0.00695	0
06/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00090	0.00113	0
06/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.86400	9.80070	15,631
06/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10900	0.07400	0
06/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.14600	0.10500	0
06/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.07700	0.05400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.06300	0.10300	0
06/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.03200	0.05400	0
06/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.04500	0.07300	0
06/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.97810	9.91500	54,082
06/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.47100	0.42900	0
06/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.43800	0.39800	0
06/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.50600	0.46200	0
06/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.37500	0.33900	3,590
06/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.14700	0.13300	3,590
06/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.56900	0.61800	0
06/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.12800	0.14700	0
06/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.19700	0.22400	0
06/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16000	0.18300	0
06/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.14300	0.16400	0
06/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.08460	10.02200	1,950
06/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.55100	0.51100	0
06/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.58200	0.54000	0
06/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.52200	0.48200	0
06/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.28700	0.31000	0
06/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.24700	0.26800	0
06/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.26600	0.28900	0
06/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.24190	7.18690	14,835
06/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.59200	0.53700	0
06/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.54200	0.48700	0
06/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.64200	0.58700	0
06/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.25280	7.19790	11,555
06/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.62700	0.57300	0
06/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.67300	0.61800	0
06/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.58200	0.52900	0
06/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02900	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.02000	0
06/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02400	0.02500	0
06/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.26540	7.21050	10
06/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.66600	0.62100	0
06/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.62500	0.56700	0
06/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.70800	0.66200	0
06/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.15800	0.14000	0
06/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.39300	0.43000	0
06/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04300	0.05200	0
06/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06000	0.05700	0
06/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05100	0.06100	0
06/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.19410	8.14340	0
06/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.35800	1.32700	0
06/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.33000	1.30000	0
06/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.38600	1.35400	0
06/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44200	0.46100	0
06/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48600	0.50700	0
06/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46400	0.48400	0
06/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.89280	6.86890	0
06/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.04800	0.02700	0
06/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.03000	0.01400	0
06/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.07700	0.04900	0
06/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03400	0.03000	0
06/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08700	0.09500	0
06/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05500	0.05800	0
06/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.97540	6.95110	0
06/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08900	0.07500	0
06/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07800	0.06500	0
06/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.10100	0.08700	0
06/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.32600	0.33600	0
06/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.40300	0.41400	0
06/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.36400	0.37400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.07460	8.04670	900
06/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.97500	0.94700	0
06/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.92500	0.89700	0
06/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	1.02500	0.99700	0
06/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.19650	8.16840	50
06/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.61700	0.59400	0
06/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.57900	0.55600	0
06/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.65700	0.63400	0
06/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06100	0.06600	0
06/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.08300	0.08800	0
06/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.07100	0.07600	0
06/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,864.71000	13,785.05000	0
06/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	364.70000	285.10000	0
06/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	364.70000	285.00000	0
06/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	364.70000	285.10000	0
06/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
06/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04280	1.03850	0
06/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00580	0.00490	0
06/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.04320	0.03920	0
06/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00030	0.00030	0
06/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05750	0.06180	0
06/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00040	0.00070	0
06/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01300	0.01640	0
06/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06100	1.05680	0
06/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01990	0.01920	0
06/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03790	0.03630	0
06/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01050	0.01030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09950	0.10350	0
06/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02690	0.02950	0
06/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05890	0.06240	0
07/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.72080	6.75630	338,810
07/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
07/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	7,200
07/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.06000	0.08900	450
07/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00000	0.00100	1,690
07/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00100	0.00300	6,000
07/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.03700	0.05700	0
07/06/2011	\$ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	\$ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.00700	0.01400	2,650
07/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.22300	0.26000	3,000
07/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.01300	0.02300	0
07/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.02200	0.03700	0
07/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
07/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
07/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00000	0.00000	1,000
07/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00000	0.00000	250
07/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00100	0.00200	100
07/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.00200	0.00500	24,880
07/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	5,700
07/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.00400	0.00900	100
07/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.09300	0.12600	0
07/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02200	0.02000	7,450
07/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.23300	0.20300	0
07/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.62900	0.59400	0
07/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.28100	0.24900	3,000
07/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.57900	0.54400	0
07/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.38000	0.34600	0
07/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.52900	0.49400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.07900	1.04400	0
07/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.06600	0.05100	0
07/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.14200	0.11700	2,400
07/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.18600	0.15800	0
07/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00200	0.00400	100
07/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.10100	0.08100	0
07/06/2011	\$ / R On 13 June 2011	11.95	P	Foreign Exchange Future	5.22900	5.19400	0
07/06/2011	\$ / R On 13 June 2011	11.55	P	Foreign Exchange Future	4.82900	4.79400	0
07/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.27900	1.24400	0
07/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.33000	0.29700	0
07/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03900	0.03300	300
07/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.47900	0.44500	0
07/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.67900	0.64400	1,000
07/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.77900	0.74400	0
07/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.72900	0.69400	0
07/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.81770	6.85380	191,477
07/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02600	0.02800	0
07/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02400	0.02600	0
07/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.02800	0.03000	3,000
07/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.03800	0.04100	2,800
07/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07400	0.08000	5,000
07/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.22500	0.24600	0
07/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.18600	0.20000	0
07/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06700	0.07300	10,000
07/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
07/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05200	0.05600	200
07/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.28000	0.30300	0
07/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34200	0.36700	6,060
07/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.12800	0.13800	6,060
07/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.08800	0.09500	500
07/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.98400	2.94800	0
07/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.41000	0.38400	0
07/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.16200	0.14900	5,000
07/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.12400	0.11300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.57000	0.54100	0
07/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.83400	0.80200	0
07/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.26800	0.24600	10,000
07/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.69900	0.66900	0
07/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.20700	0.19200	10,000
07/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.65600	0.62600	2,800
07/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.21000	1.17600	0
07/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.02000	0.98700	0
07/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.30600	1.27200	0
07/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.25800	1.22400	0
07/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.91120	6.94760	36,315
07/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.17500	0.18600	0
07/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08300	0.08900	0
07/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.16400	0.17500	0
07/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18600	0.19700	0
07/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.38900	0.41200	5,925
07/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.17200	1.14100	0
07/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.57500	0.54900	0
07/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.22800	0.21400	0
07/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.65300	0.62700	0
07/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.61400	0.58800	0
07/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.01010	7.04720	1,911
07/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.36700	0.38700	0
07/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.34900	0.36700	0
07/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.38800	0.41100	0
07/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.38100	0.40400	0
07/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.37100	0.35700	1,000
07/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.36400	0.35000	0
07/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.42500	0.40600	0
07/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.39300	0.37600	0
07/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.11440	7.15150	1,500
07/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.40100	0.41900	0
07/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.38500	0.40200	0
07/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.41900	0.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.50500	0.48600	0
07/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.57100	0.55100	0
07/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.53700	0.51800	0
07/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.22440	7.26120	0
07/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.53000	0.55100	0
07/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.49200	0.51000	11,000
07/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.51100	0.52900	0
07/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.55200	0.57400	13,000
07/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.47800	0.46300	0
07/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.56800	0.54900	0
07/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.53700	0.51800	0
07/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.50600	0.49000	0
07/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.33080	7.36740	0
07/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.46100	0.47700	0
07/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.44700	0.46300	0
07/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.47600	0.49200	0
07/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.38500	0.39900	300
07/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.79500	0.77500	0
07/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.05400	1.03200	0
07/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.86600	0.84600	0
07/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.83000	0.81000	0
07/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.28210	8.31670	0
07/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.02900	1.04600	0
07/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.01400	1.03000	0
07/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.20600	1.22500	200
07/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.04500	1.06200	0
07/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.21300	1.19500	0
07/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.92400	0.90800	0
07/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.28200	1.26300	0
07/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.24700	1.22900	0
07/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.04240	9.07700	0
07/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.39300	1.41000	0
07/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.40900	1.42600	0
07/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.37700	1.39400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.58500	1.56700	0
07/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.51700	1.49900	0
07/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.55100	1.53300	0
07/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.72080	6.75630	98
07/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00111	0.00305	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00003	0.00014	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00059	0.00180	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.00209	0.00516	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.28129	0.24886	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.37979	0.34550	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.62923	0.59384	60
07/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.33031	0.29675	0
07/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.81770	6.85380	347
07/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.12755	0.13765	0
07/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.11616	0.12540	0
07/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14015	0.15116	0
07/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.37245	0.34736	0
07/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.44846	0.42160	0
07/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.40985	0.38385	0
07/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.05690	11.05020	28,567
07/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.31500	0.31200	0
07/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.00400	0.00500	10
07/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
07/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.49500	0.50200	100
07/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.00800	0.01200	10
07/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.39700	0.40500	0
07/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.74300	0.75000	0
07/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.84300	0.85000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.89300	0.90000	0
07/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.79300	0.80000	0
07/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.20210	11.19550	30,634
07/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.21600	0.21800	0
07/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.20200	0.20400	0
07/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.23100	0.23300	0
07/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.17500	0.17700	3,455
07/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.09300	0.09500	0
07/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.43300	0.43400	3,455
07/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.99100	1.00000	200
07/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.23100	0.23900	0
07/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.62300	0.63200	100
07/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.47900	0.48800	0
07/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.55000	0.55900	0
07/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.51400	0.52300	200
07/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.34040	11.33360	1,043
07/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.35200	0.35400	0
07/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.21600	0.21800	0
07/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.33700	0.33800	0
07/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.36800	0.37000	0
07/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.62800	0.63600	0
07/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.69700	0.70400	0
07/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.07600	1.08400	250
07/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.66200	0.67000	0
07/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.63600	11.62820	0
07/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.60600	0.61300	0
07/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.58900	0.59600	0
07/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.62400	0.63100	0
07/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.78800	0.80300	0
07/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.85300	0.86800	0
07/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.82000	0.83500	0
07/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08380	0.08430	641
07/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00042	0.00064	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00880	0.00930	0
07/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01120	0.01070	0
07/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00162	0.00134	0
07/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08500	0.08550	12,290
07/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00600	0.00640	0
07/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00170	0.00188	0
07/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01502	0.01552	0
07/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
07/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41500	11.41450	0
07/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00670	0.00638	0
07/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00100	0.00090	0
07/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.86940	9.86400	15,616
07/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10700	0.10900	0
07/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.07400	0.07700	0
07/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.14500	0.14600	0
07/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.02600	0.03200	0
07/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.05500	0.06300	0
07/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.03800	0.04500	0
07/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.98250	9.97810	54,097
07/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.47500	0.47100	0
07/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.44200	0.43800	0
07/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.51000	0.50600	0
07/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.14600	0.14700	3,590
07/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.37900	0.37500	3,590
07/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.56400	0.56900	0
07/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.12800	0.12800	0
07/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.19700	0.19700	0
07/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16000	0.16000	0
07/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.14300	0.14300	0
07/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.08790	10.08460	1,950

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.55300	0.55100	0
07/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.52300	0.52200	0
07/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.58300	0.58200	0
07/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.24500	0.24700	0
07/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.28500	0.28700	0
07/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.26500	0.26600	0
07/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.20330	7.24190	14,575
07/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.55300	0.59200	0
07/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.50300	0.54200	0
07/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.60300	0.64200	0
07/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.21550	7.25280	11,555
07/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.59200	0.62700	0
07/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.63800	0.67300	0
07/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.54700	0.58200	0
07/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03200	0.02900	0
07/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02300	0.02000	0
07/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02700	0.02400	0
07/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.22890	7.26540	290
07/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.63400	0.66600	0
07/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.59400	0.62500	0
07/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.67600	0.70800	0
07/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14400	0.15800	0
07/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.41500	0.39300	0
07/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04700	0.04300	0
07/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06500	0.06000	0
07/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05500	0.05100	0
07/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.17990	8.19410	0
07/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.35000	1.35800	0
07/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.32300	1.33000	0
07/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.37800	1.38600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44800	0.44200	0
07/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.49300	0.48600	0
07/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.47000	0.46400	0
07/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.89710	6.89280	0
07/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.04800	0.04800	0
07/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.07700	0.07700	0
07/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.02900	0.03000	0
07/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08200	0.08700	0
07/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03000	0.03400	0
07/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05100	0.05500	0
07/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.97950	6.97540	0
07/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.09000	0.08900	0
07/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.10300	0.10100	0
07/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07900	0.07800	0
07/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.40000	0.40300	0
07/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.32400	0.32600	0
07/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.36100	0.36400	0
07/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	26.51760	26.13000	22,388
07/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	100.45550	101.38000	21,898
07/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.01870	8.07460	900
07/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.91900	0.97500	0
07/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.96900	1.02500	0
07/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.86900	0.92500	0
07/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.13890	8.19650	50
07/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.57100	0.61700	0
07/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.60900	0.65700	0
07/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.53300	0.57900	0
07/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.09400	0.08300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.07000	0.06100	0
07/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.08200	0.07100	0
07/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,830.27000	13,864.71000	0
07/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	330.30000	364.70000	0
07/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	330.30000	364.70000	0
07/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	330.30000	364.70000	0
07/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03690	1.04280	0
07/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00300	0.00580	0
07/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00010	0.00030	0
07/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.03750	0.04320	0
07/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00060	0.00040	0
07/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06320	0.05750	0
07/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01610	0.01300	0
07/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05480	1.06100	0
07/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01800	0.01990	0
07/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00940	0.01050	0
07/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03470	0.03790	0
07/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02990	0.02690	0
07/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10460	0.09950	0
07/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06320	0.05890	0
Future Open Interest							786,952.00
Option Open Interest							177,435.00
Grand Total							964,387.00