



# Currency Futures & Options Monthly Statistics

From: 01/08/2011 To: 10/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.77110	6.75510	358,591
01/08/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00600	0.00500	0
01/08/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00500	0.00500	0
01/08/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00600	0.00600	3,000
01/08/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00900	0.00900	15,000
01/08/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02400	0.02500	5,000
01/08/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.13300	0.13400	1,230
01/08/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.09900	0.10000	6,000
01/08/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.02800	0.02800	0
01/08/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00800	0.00700	0
01/08/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.48900	0.47800	0
01/08/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.07100	1.05600	0
01/08/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.06400	0.06500	0
01/08/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.21300	0.21000	0
01/08/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01000	0.01000	0
01/08/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.02200	1.00600	0
01/08/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.03600	0.03700	500
01/08/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01600	0.01700	0
01/08/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	0.97200	0.95600	0
01/08/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00500	0.00400	0
01/08/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	0.92200	0.90600	0
01/08/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.01200	0.01200	0
01/08/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01500	0.01500	200
01/08/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.18200	0.18100	0
01/08/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.02100	0.02100	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.24600	0.24200	6,060
01/08/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.05500	0.05600	6,060
01/08/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/08/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03200	0.03200	8,880
01/08/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.04200	0.04200	6,250
01/08/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.28200	0.27600	0
01/08/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.15400	0.15400	0
01/08/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.11500	0.11600	2,480
01/08/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.01900	0.01900	0
01/08/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.08600	0.08700	0
01/08/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01300	0.01300	0
01/08/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.04800	0.04900	0
01/08/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.07400	0.07500	9,143
01/08/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.40200	0.39200	0
01/08/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.03100	0.03700	0
01/08/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.30300	0.32000	0
01/08/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.42700	0.44400	0
01/08/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.89200	0.90800	0
01/08/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.26500	0.28200	0
01/08/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.74800	0.76400	0
01/08/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.13300	0.14900	1,980
01/08/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.19400	0.21100	0
01/08/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.06100	0.07100	8,880
01/08/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.47100	0.48700	0
01/08/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.56100	0.57700	0
01/08/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	3.02900	3.04500	0
01/08/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.38400	0.40100	0
01/08/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.84400	0.86000	0
01/08/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.11100	0.12600	5,980
01/08/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07500	0.08700	0
01/08/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.94100	0.95700	0
01/08/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
01/08/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.38400	1.39900	0
01/08/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.79500	0.81200	0
01/08/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.51500	0.53200	0
01/08/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/08/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.98900	1.00500	0
01/08/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.09200	0.10500	400
01/08/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.34300	0.36000	0
01/08/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
01/08/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.01800	0.02300	0
01/08/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	1.13700	1.15200	0
01/08/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.60700	0.62300	0
01/08/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.22800	0.24500	10,000
01/08/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.70000	0.71600	0
01/08/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.16200	0.17900	10,000
01/08/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.65300	0.67000	2,800
01/08/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.23500	1.25100	0
01/08/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.03800	1.05400	0
01/08/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.33400	1.35000	0
01/08/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.28500	1.30000	0
01/08/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.86120	6.84540	50,637
01/08/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.12300	0.12300	0
01/08/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.11400	0.11500	0
01/08/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.13200	0.13300	0
01/08/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.31500	0.31200	6,425
01/08/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.05300	0.05200	2,962
01/08/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.14200	0.14300	5,560
01/08/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.75000	0.73600	0
01/08/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.20800	0.20800	2,962
01/08/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.09900	0.10000	500
01/08/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.50900	0.50000	0
01/08/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.15300	0.15400	5,000
01/08/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.43800	0.00000	0
01/08/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.02400	1.00800	0
01/08/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.06300	0.06300	0
01/08/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.54600	0.53600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.66500	0.65300	0
01/08/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.05000	0.04900	0
01/08/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	0.93000	0.91400	0
01/08/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.10600	0.10700	0
01/08/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.34300	0.34000	0
01/08/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.28800	0.28600	200
01/08/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.05900	0.05900	0
01/08/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.07600	0.07600	0
01/08/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.26200	0.26200	560
01/08/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.62400	0.61200	0
01/08/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.58500	0.57400	0
01/08/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	0.88400	0.86900	0
01/08/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.06700	0.06700	0
01/08/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08700	0.08700	0
01/08/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.40500	0.39900	0
01/08/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.14400	0.15400	5,000
01/08/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.82600	0.84200	0
01/08/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	1.00600	1.02200	0
01/08/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.02300	0.02400	0
01/08/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.07400	0.07900	0
01/08/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.06300	0.06700	0
01/08/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.25100	0.26700	0
01/08/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.91500	0.93100	0
01/08/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	1.09800	1.11400	0
01/08/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.22700	0.24100	0
01/08/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.18200	0.19500	5,000
01/08/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.69500	0.71200	0
01/08/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01900	0.01900	0
01/08/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.23900	1.25400	0
01/08/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05400	0.05800	0
01/08/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.08500	0.09100	0
01/08/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	1.05200	1.06800	0
01/08/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.49200	0.50900	0
01/08/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01300	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.12700	0.00000	560
01/08/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.09800	0.10500	0
01/08/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.53100	0.54800	0
01/08/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.03900	0.04100	5,000
01/08/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.73800	0.75500	0
01/08/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.34700	0.36300	0
01/08/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.19200	1.20700	0
01/08/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.57100	0.58800	0
01/08/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.20400	0.21700	0
01/08/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.65300	0.67000	0
01/08/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.61200	0.62800	0
01/08/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.95300	6.93750	16,841
01/08/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.31000	0.30700	0
01/08/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.29300	0.29000	0
01/08/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.32800	0.32500	0
01/08/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.32300	0.31900	0
01/08/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.27200	0.26900	4,100
01/08/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.24300	0.24100	0
01/08/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.41800	0.41200	0
01/08/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.25700	0.25500	0
01/08/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.44600	0.43900	0
01/08/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.17600	0.17400	0
01/08/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.11800	0.11700	0
01/08/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.20600	0.20400	0
01/08/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.08700	0.08600	0
01/08/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.47500	0.46700	0
01/08/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.08300	0.08200	0
01/08/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.39200	0.38600	0
01/08/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.11300	0.11200	0
01/08/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.28800	0.28500	10,000
01/08/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.50500	0.49700	0
01/08/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.19500	0.19300	0
01/08/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.09400	0.09300	0
01/08/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.13000	0.12900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.36600	0.36200	0
01/08/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.30500	0.30200	0
01/08/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.53600	0.52700	0
01/08/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.13600	0.13500	0
01/08/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.10800	0.10700	0
01/08/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.12400	0.12300	0
01/08/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.09800	0.09800	0
01/08/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.21800	0.21600	0
01/08/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.23000	0.22800	0
01/08/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.57700	0.59100	0
01/08/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.61500	0.62900	0
01/08/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.29500	1.31100	0
01/08/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	1.07100	1.08600	0
01/08/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	1.20500	1.22000	0
01/08/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.98300	0.99800	0
01/08/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.18300	0.19000	0
01/08/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.40200	0.41500	0
01/08/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.31300	0.32500	0
01/08/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	1.02700	1.04200	0
01/08/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.34100	1.35600	0
01/08/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.69200	0.70600	0
01/08/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.20200	0.21000	0
01/08/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.43500	0.44800	0
01/08/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.16000	1.17500	0
01/08/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.28900	0.29900	0
01/08/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.48000	1.49500	0
01/08/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.22200	0.23000	10,000
01/08/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.43400	1.44900	0
01/08/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.65300	0.66700	0
01/08/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.11500	1.13000	0
01/08/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.77300	0.78700	0
01/08/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.24300	0.25200	0
01/08/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.50400	0.51800	0
01/08/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.26500	0.27500	0

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01/08/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.54000	0.55400	0
01/08/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.46900	0.48200	0
01/08/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.37000	0.38200	1,000
01/08/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.36100	0.37400	0
01/08/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.42600	0.43900	0
01/08/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.39300	0.40600	0
01/08/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.04920	7.03400	2,000
01/08/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.34400	0.33900	0
01/08/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.32900	0.32400	0
01/08/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.36100	0.35500	0
01/08/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.51200	0.52100	0
01/08/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.58000	0.59000	0
01/08/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.54500	0.55500	0
01/08/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.15010	7.13760	0
01/08/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.46700	0.46200	0
01/08/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.44900	0.44500	0
01/08/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.48500	0.48100	13,000
01/08/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.43200	0.42800	11,000
01/08/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.48500	0.49300	0
01/08/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.58200	0.59000	0
01/08/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.54900	0.55700	0
01/08/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.51700	0.52400	0
01/08/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.24980	7.24180	0
01/08/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.40500	0.40300	0
01/08/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.39200	0.39000	0
01/08/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.41800	0.41700	0
01/08/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.33500	0.33300	300
01/08/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.81800	0.82500	0
01/08/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.08500	1.09100	0
01/08/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.89200	0.89800	0
01/08/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.85500	0.86100	0
01/08/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.20620	8.23600	0
01/08/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	0.95500	0.97500	0
01/08/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	0.93900	0.95900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	0.97000	0.99000	0
01/08/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.12700	1.14700	200
01/08/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.21400	1.20400	0
01/08/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.92100	0.91100	0
01/08/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.28300	1.27300	0
01/08/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.24900	1.23900	0
01/08/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.05030	9.03330	0
01/08/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.35300	1.35000	0
01/08/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.33600	1.33500	0
01/08/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.36900	1.36600	0
01/08/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.46900	1.48300	0
01/08/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.53600	1.55200	0
01/08/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50300	1.51700	0
01/08/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.77110	6.75510	449
01/08/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.05538	0.05644	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.04797	0.04895	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.06402	0.06515	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.04163	0.04249	50
01/08/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.34292	0.36005	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.47053	0.48739	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.42687	0.44385	0
01/08/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.38428	0.40134	0
01/08/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.86120	6.84540	31
01/08/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.20756	0.20812	0
01/08/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.19218	0.19286	0
01/08/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.22426	0.22466	0
01/08/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.31306	0.32926	0
01/08/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.38098	0.39746	0
01/08/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.34636	0.36272	0
01/08/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.01710	11.08250	31,986
01/08/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.06000	0.07600	0
01/08/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.05300	0.06700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.06800	0.08500	0
01/08/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.04100	0.05300	8,945
01/08/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.01400	0.01800	0
01/08/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.20000	0.24700	3,455
01/08/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.56200	0.62200	0
01/08/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.12500	0.15300	1,200
01/08/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.29200	0.34400	0
01/08/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.22800	0.27700	0
01/08/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.15900	0.19100	630
01/08/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.14100	0.17100	0
01/08/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.02200	0.02900	0
01/08/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.03200	0.04200	0
01/08/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.02900	0.03700	0
01/08/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.11100	0.13600	0
01/08/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.36200	0.41700	0
01/08/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.03700	0.04700	0
01/08/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.43800	0.49600	0
01/08/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.02500	0.03300	0
01/08/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.85800	0.80100	0
01/08/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.07100	0.06400	0
01/08/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.72000	0.66500	0
01/08/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.09500	0.08500	0
01/08/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.34400	0.30400	0
01/08/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.81200	0.75500	0
01/08/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.76500	0.71000	0
01/08/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.90500	0.84700	0
01/08/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.27400	0.23900	0
01/08/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.16100	0.14500	1,200
01/08/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.30800	0.27100	0
01/08/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.12500	0.11200	630
01/08/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.24200	0.20900	0
01/08/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.04500	0.04000	5,490
01/08/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.09700	1.03600	200
01/08/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.18300	0.16500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.67400	0.62100	100
01/08/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.50100	0.45300	0
01/08/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.58600	0.53500	0
01/08/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.54300	0.49400	200
01/08/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.15230	11.21940	9,333
01/08/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.19800	0.22500	0
01/08/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.18600	0.21200	0
01/08/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.21100	0.23900	0
01/08/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.10000	0.11700	0
01/08/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.30500	0.34000	0
01/08/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.14500	0.16700	0
01/08/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.17500	0.20000	0
01/08/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.76600	0.82600	0
01/08/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.62300	0.67800	0
01/08/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.17100	0.15900	0
01/08/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.11400	0.10700	0
01/08/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.77300	0.73100	0
01/08/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.89300	0.84800	0
01/08/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.45300	0.42100	0
01/08/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.14800	1.09800	250
01/08/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.65900	0.62000	0
01/08/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.73400	0.69300	0
01/08/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.69600	0.65600	0
01/08/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.29100	11.35870	2,832
01/08/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.43100	0.47400	0
01/08/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.41300	0.45500	0
01/08/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.44900	0.49400	0
01/08/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.39600	0.43700	0
01/08/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.29400	0.32900	0
01/08/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.64100	0.69700	0
01/08/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.32000	0.35600	0
01/08/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.21000	0.23800	0
01/08/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.46900	0.51400	0
01/08/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.69800	0.75700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.34800	0.38700	0
01/08/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.58700	0.64100	0
01/08/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.39600	0.38200	0
01/08/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.75700	0.72800	0
01/08/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.30700	0.29800	0
01/08/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.52800	0.50500	0
01/08/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.21900	1.17900	0
01/08/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.82900	0.79700	0
01/08/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.35000	0.33800	0
01/08/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.90300	0.87000	0
01/08/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.65500	0.62800	0
01/08/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.55800	0.53500	0
01/08/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.62200	0.59600	0
01/08/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.59000	0.56500	0
01/08/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.43550	11.50530	0
01/08/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.45400	0.49300	0
01/08/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.47000	0.51000	0
01/08/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.43900	0.47700	0
01/08/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.90400	0.87200	0
01/08/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.83500	0.80500	0
01/08/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.86900	0.83800	0
01/08/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08850	0.08750	12,358
01/08/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00861	0.00772	0
01/08/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00181	0.00164	0
01/08/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01851	0.01751	0
01/08/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/08/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41150	11.41250	0
01/08/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
01/08/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00331	0.00414	0
01/08/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00011	0.00022	0
01/08/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08970	0.08880	0
01/08/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01055	0.00993	0
01/08/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01976	0.01888	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00443	0.00427	0
01/08/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00473	0.00547	0
01/08/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00006	0.00008	0
01/08/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00085	0.00113	0
01/08/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.61830	9.69120	65,141
01/08/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.14900	0.19300	0
01/08/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.13000	0.16600	0
01/08/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.17100	0.22300	0
01/08/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.09700	0.12800	5,655
01/08/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.01600	0.02300	3,590
01/08/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.37500	0.44000	0
01/08/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.02500	0.03500	6,195
01/08/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.05300	0.07300	0
01/08/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00700	0.01100	0
01/08/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.29900	0.36100	0
01/08/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.01000	0.01500	0
01/08/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00900	0.01300	0
01/08/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.01200	0.01700	0
01/08/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.89400	0.82600	0
01/08/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.99100	0.92200	0
01/08/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.94200	0.87400	0
01/08/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.08100	0.07000	0
01/08/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	1.03900	0.97000	0
01/08/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.43500	0.38200	0
01/08/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.65700	0.59400	0
01/08/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.05700	0.04900	6,195
01/08/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.79800	0.73200	0
01/08/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.15300	0.13200	2,065
01/08/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.27900	0.23700	0
01/08/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.21200	0.17500	0
01/08/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.18100	0.15200	0
01/08/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.72290	9.79770	4,928
01/08/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.27400	0.31000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.25600	0.29000	0
01/08/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.29300	0.33400	0
01/08/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.20800	0.23800	0
01/08/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.39400	0.44400	0
01/08/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.48500	0.54000	0
01/08/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.55300	0.61000	0
01/08/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.13000	0.11200	0
01/08/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.16200	0.14200	0
01/08/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.22100	0.19600	0
01/08/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.48500	0.44000	0
01/08/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.32000	0.28600	0
01/08/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.38300	0.34200	0
01/08/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.35100	0.31200	0
01/08/2011	€ / R On 19 March 2012			Foreign Exchange Future	9.82940	9.90820	8,503
01/08/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.31400	0.34600	0
01/08/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.29900	0.33000	0
01/08/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.33000	0.36300	0
01/08/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.89200	0.95700	0
01/08/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.27100	0.29900	0
01/08/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.42200	0.46900	0
01/08/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.93100	0.99600	0
01/08/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.38200	0.42000	0
01/08/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.19300	0.21500	0
01/08/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.96400	0.90700	0
01/08/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.45300	0.41200	0
01/08/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.10200	0.08800	0
01/08/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.39300	0.36100	0
01/08/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.69200	0.64100	0
01/08/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.11300	0.09900	0
01/08/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.55100	0.50500	0
01/08/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.62000	0.57200	0
01/08/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.58500	0.53800	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011			Can-Do Future	6.72600	6.70890	5,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.70	C	Can-Do Future	0.04500	0.05000	11,000
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.80	C	Can-Do Future	0.01000	0.01700	11,000
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.75	C	Can-Do Future	0.02200	0.03000	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.65	C	Can-Do Future	0.08300	0.08100	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.65	P	Can-Do Future	0.00700	0.02200	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.80	P	Can-Do Future	0.08400	0.10800	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.75	P	Can-Do Future	0.04600	0.07100	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.70	P	Can-Do Future	0.01900	0.04100	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	6.80560	6.78980	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.25100	0.24800	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.22200	0.22100	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.28100	0.27700	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.12800	0.13000	14,286
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.05700	0.05800	6,757
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.65100	0.66800	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.12500	0.13700	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.32200	0.34000	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.16600	0.18100	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.14500	0.15800	0
01/08/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.38010	7.36910	24,630
01/08/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.73400	0.72400	0
01/08/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.68500	0.67500	0
01/08/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.78300	0.77300	0
01/08/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.07300	0.07400	0
01/08/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.08900	0.08900	0
01/08/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.40300	0.39400	0
01/08/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.23600	0.22900	0
01/08/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.05900	0.06100	0
01/08/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.27500	0.26800	0
01/08/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01200	0.01200	0
01/08/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.63700	0.62700	0
01/08/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00900	0.01000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.58800	0.57900	0
01/08/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.31600	0.30800	0
01/08/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00500	0.00600	0
01/08/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.10700	0.10800	0
01/08/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00800	0.00800	0
01/08/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.67800	0.68900	0
01/08/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.12700	0.13900	0
01/08/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.77500	0.78700	0
01/08/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.03600	0.03900	0
01/08/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00800	0.01000	0
01/08/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.62900	0.64100	0
01/08/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00700	0.00800	0
01/08/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.58200	0.59300	0
01/08/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.04500	0.04900	0
01/08/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.22900	0.24200	0
01/08/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.05600	0.06000	0
01/08/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.02300	0.02500	0
01/08/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.15900	0.17000	0
01/08/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.19300	0.20500	0
01/08/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00300	0.00400	0
01/08/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00500	0.00600	0
01/08/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00400	0.00500	0
01/08/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.39380	7.38380	690
01/08/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.76200	0.75300	0
01/08/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.71600	0.70800	0
01/08/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.80800	0.79900	0
01/08/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.15400	0.15200	0
01/08/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.25000	0.24600	0
01/08/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.15600	0.16200	0
01/08/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.26000	0.26800	0
01/08/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01400	0.01500	0
01/08/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02200	0.02400	0
01/08/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01800	0.01900	0
01/08/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.41130	7.40320	1,104

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.35600	0.35100	0
01/08/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.32700	0.32300	0
01/08/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.38600	0.38100	0
01/08/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.27400	0.27000	0
01/08/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.55800	0.55200	0
01/08/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.15600	0.15400	0
01/08/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.25300	0.24900	0
01/08/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.52100	0.51600	0
01/08/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.22300	1.21600	0
01/08/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01200	0.01300	0
01/08/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.11000	0.11300	0
01/08/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.29200	0.29600	0
01/08/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.49500	0.50100	0
01/08/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.09700	0.09900	0
01/08/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.26300	0.26700	0
01/08/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.17500	0.17800	0
01/08/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.21600	0.22000	0
01/08/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.19500	0.19800	0
01/08/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.43930	8.45810	0
01/08/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.52400	1.54000	0
01/08/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.48600	1.50200	0
01/08/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.56200	1.57900	0
01/08/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37300	0.37100	0
01/08/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.39700	0.39400	0
01/08/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.38500	0.38200	0
01/08/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.04480	7.07430	0
01/08/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.05500	0.06100	0
01/08/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.04500	0.05000	0
01/08/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06700	0.07500	0
01/08/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00500	0.00600	0
01/08/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00600	0.00700	0
01/08/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00400	0.00500	0
01/08/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01500	0.01700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.46000	0.48700	0
01/08/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.21300	0.23100	0
01/08/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00300	0.00300	0
01/08/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.90800	0.87900	0
01/08/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.06800	0.05700	0
01/08/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01500	0.01300	0
01/08/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.52000	0.49300	0
01/08/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.80900	0.78100	0
01/08/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.71100	0.68300	0
01/08/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.76000	0.73200	0
01/08/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.22200	0.20100	0
01/08/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.30000	0.27600	0
01/08/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.26000	0.23700	0
01/08/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.12300	7.15360	0
01/08/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.16300	0.17400	0
01/08/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.14700	0.15700	0
01/08/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.18000	0.19300	0
01/08/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.07200	0.07600	0
01/08/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.41200	0.43400	0
01/08/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08000	0.08500	0
01/08/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.37500	0.39800	0
01/08/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.12000	0.12800	0
01/08/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.34100	0.36300	0
01/08/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.10800	0.11500	0
01/08/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.43500	0.41100	0
01/08/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.11800	0.10900	0
01/08/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.39700	0.37400	0
01/08/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.10200	0.09400	0
01/08/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.55700	0.53100	0
01/08/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.08900	0.08000	0
01/08/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.59900	0.57200	0
01/08/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.25700	0.23900	0
01/08/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.32400	0.30300	0
01/08/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.29000	0.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.04110	0.04120	22,388
01/08/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.08310	0.08100	21,898
01/08/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.67560	8.57650	900
01/08/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.03000	0.93400	0
01/08/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.98100	0.88600	0
01/08/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.07900	0.98300	0
01/08/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.36700	0.30200	0
01/08/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.08000	0.06600	0
01/08/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.09100	0.07400	0
01/08/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.88400	0.79200	0
01/08/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.10300	0.08400	0
01/08/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.14800	0.12100	0
01/08/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.13100	0.10700	0
01/08/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.07100	0.05800	0
01/08/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.04800	0.04000	0
01/08/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.83600	0.74500	0
01/08/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.01000	0.01900	0
01/08/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.62200	0.71400	0
01/08/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.49500	0.58200	0
01/08/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.30500	0.38100	0
01/08/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.27200	0.34500	0
01/08/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.37700	0.45800	0
01/08/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00800	0.01600	0
01/08/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.41500	0.49800	0
01/08/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.45400	0.54000	0
01/08/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.09100	0.12600	0
01/08/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00300	0.00700	0
01/08/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00500	0.01000	0
01/08/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00400	0.00800	0
01/08/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.80170	8.70310	50
01/08/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.62500	0.55500	0
01/08/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.59100	0.52300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.66100	0.58800	0
01/08/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.49600	0.43500	0
01/08/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.73500	0.65800	0
01/08/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.94000	0.85400	0
01/08/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.46600	0.40800	0
01/08/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.30000	0.26100	0
01/08/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.16200	0.14000	0
01/08/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.22000	0.19100	0
01/08/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.52600	0.46300	0
01/08/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.85500	0.77200	0
01/08/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.07600	0.98300	0
01/08/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.33900	0.29600	0
01/08/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.17200	1.07600	0
01/08/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.38600	0.33600	0
01/08/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.28200	0.24500	0
01/08/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.43800	0.38300	0
01/08/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.15200	0.13200	0
01/08/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.20700	0.17900	0
01/08/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.60500	0.67600	0
01/08/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.80000	0.87900	0
01/08/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.23600	0.28000	0
01/08/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.43000	0.49200	0
01/08/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.28400	0.33300	0
01/08/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02000	0.02300	0
01/08/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.33700	0.39300	0
01/08/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02400	0.03000	0
01/08/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.05300	0.06900	0
01/08/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.17400	0.21000	0
01/08/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.56800	0.63800	0
01/08/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.76000	0.83700	0
01/08/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.39800	0.45800	0
01/08/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.21400	0.25500	0
01/08/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.03800	0.05100	0
01/08/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.08300	0.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.19400	0.23200	0
01/08/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.10900	0.13500	0
01/08/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.13900	0.17000	0
01/08/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.12300	0.15200	0
01/08/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,829.42000	13,846.20000	0
01/08/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05180	1.04890	0
01/08/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.00760	0.00780	0
01/08/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.02210	0.02190	0
01/08/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00240	0.00260	0
01/08/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10060	0.10370	0
01/08/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02030	0.02300	0
01/08/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05580	0.05890	0
01/08/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.06670	1.06390	0
01/08/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.02680	0.02700	0
01/08/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.04640	0.04600	0
01/08/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.01570	0.01590	0
01/08/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09900	0.10200	0
01/08/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02970	0.03210	0
01/08/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.06010	0.06310	0
02/08/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.79040	6.77110	352,436
02/08/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00600	0.00600	0
02/08/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00500	0.00500	0
02/08/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00600	0.00600	3,000
02/08/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01000	0.00900	15,000
02/08/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02500	0.02400	5,000
02/08/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.14100	0.13300	1,230
02/08/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.10500	0.09900	6,000
02/08/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01500	0.01500	200
02/08/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.19200	0.18200	0
02/08/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.02200	0.02100	10,000
02/08/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.25900	0.24600	6,060
02/08/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.05900	0.05500	6,060

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03300	0.03200	8,880
02/08/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.04400	0.04200	6,250
02/08/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.29500	0.28200	0
02/08/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.16300	0.15400	0
02/08/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.12200	0.11500	2,480
02/08/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.02000	0.01900	0
02/08/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.09100	0.08600	0
02/08/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.02900	0.02800	0
02/08/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00800	0.00800	0
02/08/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01400	0.01300	0
02/08/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.05100	0.04800	0
02/08/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.07900	0.07400	9,143
02/08/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.41700	0.40200	0
02/08/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01100	0.01000	0
02/08/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.04100	1.02200	0
02/08/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.03800	0.03600	500
02/08/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01700	0.01600	0
02/08/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	0.99100	0.97200	0
02/08/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00500	0.00500	0
02/08/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	0.94100	0.92200	0
02/08/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.01200	0.01200	0
02/08/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.50600	0.48900	0
02/08/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.09100	1.07100	0
02/08/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.06800	0.06400	0
02/08/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.22400	0.21300	0
02/08/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.08400	0.09200	400
02/08/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.32800	0.34300	0
02/08/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
02/08/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.01600	0.01800	0
02/08/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.92200	0.94100	0
02/08/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.36500	1.38400	0
02/08/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.77700	0.79500	0
02/08/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.49800	0.51500	0
02/08/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.97100	0.98900	0
02/08/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.02700	0.03100	0
02/08/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.28900	0.30300	0
02/08/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.41100	0.42700	0
02/08/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.87400	0.89200	0
02/08/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	1.11800	1.13700	0
02/08/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.58900	0.60700	0
02/08/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.25100	0.26500	0
02/08/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.73000	0.74800	0
02/08/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.12300	0.13300	1,980
02/08/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.18200	0.19400	0
02/08/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.05500	0.06100	8,880
02/08/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.45400	0.47100	0
02/08/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.54300	0.56100	0
02/08/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	3.01000	3.02900	0
02/08/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.36900	0.38400	0
02/08/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.82500	0.84400	0
02/08/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.10200	0.11100	5,980
02/08/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06900	0.07500	0
02/08/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.21500	0.22800	10,000
02/08/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.68200	0.70000	0
02/08/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.15100	0.16200	10,000
02/08/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.63500	0.65300	2,800
02/08/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.21600	1.23500	0
02/08/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.02000	1.03800	0
02/08/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.31500	1.33400	0
02/08/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.26600	1.28500	0
02/08/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.86310	6.86120	50,514
02/08/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.12200	0.12300	0
02/08/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.11400	0.11400	0
02/08/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.13200	0.13200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.31500	0.31500	6,425
02/08/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.05200	0.05300	2,962
02/08/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.14200	0.14200	5,560
02/08/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.75100	0.75000	0
02/08/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.20700	0.20800	2,962
02/08/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.09900	0.09900	500
02/08/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.51000	0.50900	0
02/08/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.54700	0.54600	0
02/08/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.66600	0.66500	0
02/08/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.04900	0.05000	0
02/08/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	0.93100	0.93000	0
02/08/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.10600	0.10600	0
02/08/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.34400	0.34300	0
02/08/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.28800	0.28800	200
02/08/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.05900	0.05900	0
02/08/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.07500	0.07600	0
02/08/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.26200	0.26200	560
02/08/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.62500	0.62400	0
02/08/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.58600	0.58500	0
02/08/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.15300	0.15300	5,000
02/08/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.43900	0.43800	0
02/08/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.02500	1.02400	0
02/08/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.06200	0.06300	0
02/08/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	0.88500	0.88400	0
02/08/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.06600	0.06700	0
02/08/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08600	0.08700	0
02/08/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.40600	0.40500	0
02/08/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.14300	0.14400	5,000
02/08/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.82300	0.82600	0
02/08/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	1.00300	1.00600	0
02/08/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.02200	0.02300	0
02/08/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	1.04900	1.05200	0
02/08/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.49000	0.49200	0
02/08/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01200	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.12600	0.12700	560
02/08/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.07300	0.07400	0
02/08/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.06200	0.06300	0
02/08/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.24900	0.25100	0
02/08/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.91200	0.91500	0
02/08/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	1.09600	1.09800	0
02/08/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.22500	0.22700	0
02/08/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.18100	0.18200	5,000
02/08/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.69300	0.69500	0
02/08/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01800	0.01900	0
02/08/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.23600	1.23900	0
02/08/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05300	0.05400	0
02/08/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.08400	0.08500	0
02/08/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.09700	0.09800	0
02/08/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.52900	0.53100	0
02/08/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.03800	0.03900	5,000
02/08/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.73600	0.73800	0
02/08/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.34400	0.34700	0
02/08/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.18900	1.19200	0
02/08/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.56900	0.57100	0
02/08/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.20200	0.20400	0
02/08/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.65100	0.65300	0
02/08/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.60900	0.61200	0
02/08/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.93180	6.95300	17,293
02/08/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.29900	0.31000	0
02/08/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.22100	0.23000	0
02/08/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.35400	0.36600	0
02/08/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.10300	0.10800	0
02/08/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.11800	0.12400	0
02/08/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.09400	0.09800	0
02/08/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.20900	0.21800	0
02/08/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.27800	0.28800	10,000
02/08/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.49000	0.50500	0
02/08/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.18800	0.19500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.09000	0.09400	0
02/08/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.12400	0.13000	0
02/08/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.29400	0.30500	0
02/08/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.52100	0.53600	0
02/08/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.13000	0.13600	0
02/08/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.28200	0.29300	0
02/08/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.31700	0.32800	0
02/08/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.31200	0.32300	0
02/08/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.26200	0.27200	4,100
02/08/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.23400	0.24300	0
02/08/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.40500	0.41800	0
02/08/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.24800	0.25700	0
02/08/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.43200	0.44600	0
02/08/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.16900	0.17600	0
02/08/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.11300	0.11800	0
02/08/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.19800	0.20600	0
02/08/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.08300	0.08700	0
02/08/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.46100	0.47500	0
02/08/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.07900	0.08300	0
02/08/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.37900	0.39200	0
02/08/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.10800	0.11300	0
02/08/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.17600	1.16000	0
02/08/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.29700	0.28900	0
02/08/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.49700	1.48000	0
02/08/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.22900	0.22200	10,000
02/08/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.45100	1.43400	0
02/08/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.66600	0.65300	0
02/08/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.13100	1.11500	0
02/08/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.78700	0.77300	0
02/08/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.25000	0.24300	0
02/08/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.51600	0.50400	0
02/08/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.27300	0.26500	0
02/08/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.55200	0.54000	0
02/08/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.48000	0.46900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.38000	0.37000	1,000
02/08/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.37100	0.36100	0
02/08/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.43600	0.42600	0
02/08/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.99800	0.98300	0
02/08/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.18900	0.18300	0
02/08/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.41200	0.40200	0
02/08/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	1.04200	1.02700	0
02/08/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.35800	1.34100	0
02/08/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.70600	0.69200	0
02/08/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.20800	0.20200	0
02/08/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.44600	0.43500	0
02/08/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.62700	0.61500	0
02/08/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.31200	1.29500	0
02/08/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	1.08600	1.07100	0
02/08/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	1.22100	1.20500	0
02/08/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.32200	0.31300	0
02/08/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.58900	0.57700	0
02/08/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.40300	0.39300	0
02/08/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.00860	7.04920	2,000
02/08/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.32500	0.34400	0
02/08/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.31100	0.32900	0
02/08/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.34100	0.36100	0
02/08/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.53200	0.51200	0
02/08/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.60200	0.58000	0
02/08/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.56600	0.54500	0
02/08/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.10190	7.15010	0
02/08/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.44100	0.46700	0
02/08/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.42400	0.44900	0
02/08/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.40800	0.43200	11,000
02/08/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.45900	0.48500	13,000
02/08/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.50700	0.48500	0
02/08/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.60600	0.58200	0
02/08/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.57200	0.54900	0
02/08/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.53900	0.51700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.20850	7.24980	0
02/08/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.38700	0.40500	0
02/08/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.31900	0.33500	300
02/08/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.40000	0.41800	0
02/08/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.37400	0.39200	0
02/08/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.91600	0.89200	0
02/08/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.84200	0.81800	0
02/08/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.11100	1.08500	0
02/08/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.87900	0.85500	0
02/08/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.23040	8.20620	0
02/08/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	0.96700	0.95500	0
02/08/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.14100	1.12700	200
02/08/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	0.98300	0.97000	0
02/08/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	0.95100	0.93900	0
02/08/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.27100	1.28300	0
02/08/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.20300	1.21400	0
02/08/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.91100	0.92100	0
02/08/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.23700	1.24900	0
02/08/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07450	9.05030	0
02/08/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.36600	1.35300	0
02/08/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.34900	1.33600	0
02/08/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.38200	1.36900	0
02/08/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.45800	1.46900	0
02/08/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.52500	1.53600	0
02/08/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.49200	1.50300	0
02/08/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.79040	6.77110	449
02/08/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.05863	0.05538	0
02/08/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.05075	0.04797	0
02/08/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.04399	0.04163	50
02/08/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.06783	0.06402	0
02/08/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.32743	0.34292	0
02/08/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.45359	0.47053	0
02/08/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.41035	0.42687	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.36823	0.38428	0
02/08/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.86310	6.86120	31
02/08/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.20744	0.20756	0
02/08/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.19201	0.19218	0
02/08/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.22421	0.22426	0
02/08/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.31111	0.31306	0
02/08/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.37891	0.38098	0
02/08/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.34434	0.34636	0
02/08/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.05690	11.01710	32,006
02/08/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.06700	0.06000	0
02/08/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.05900	0.05300	0
02/08/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.07600	0.06800	0
02/08/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.04600	0.04100	8,945
02/08/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.01500	0.01400	0
02/08/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.21900	0.20000	3,455
02/08/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.59500	0.56200	0
02/08/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.13900	0.12500	1,200
02/08/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.31600	0.29200	0
02/08/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.25000	0.22800	0
02/08/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.17500	0.15900	630
02/08/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.15600	0.14100	0
02/08/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.02500	0.02200	0
02/08/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.03600	0.03200	0
02/08/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.03200	0.02900	0
02/08/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.12300	0.11100	0
02/08/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.38900	0.36200	0
02/08/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.04100	0.03700	0
02/08/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.46800	0.43800	0
02/08/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.02800	0.02500	0
02/08/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.82100	0.85800	0
02/08/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.06100	0.07100	0
02/08/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.68400	0.72000	0
02/08/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.08200	0.09500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.31600	0.34400	0
02/08/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.77500	0.81200	0
02/08/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.72900	0.76500	0
02/08/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.86800	0.90500	0
02/08/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.24900	0.27400	0
02/08/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.14300	0.16100	1,200
02/08/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.28200	0.30800	0
02/08/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.10900	0.12500	630
02/08/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.21800	0.24200	0
02/08/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.03800	0.04500	5,490
02/08/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.05800	1.09700	200
02/08/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.16200	0.18300	0
02/08/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.63900	0.67400	100
02/08/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.46900	0.50100	0
02/08/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.55200	0.58600	0
02/08/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.51000	0.54300	200
02/08/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.16490	11.15230	9,333
02/08/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.20100	0.19800	0
02/08/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.18900	0.18600	0
02/08/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.21400	0.21100	0
02/08/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.10100	0.10000	0
02/08/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.63100	0.62300	0
02/08/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.30900	0.30500	0
02/08/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.14700	0.14500	0
02/08/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.17700	0.17500	0
02/08/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.77500	0.76600	0
02/08/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.11000	0.11400	0
02/08/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.76200	0.77300	0
02/08/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.88200	0.89300	0
02/08/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.44400	0.45300	0
02/08/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.16600	0.17100	0
02/08/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.13600	1.14800	250
02/08/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.64900	0.65900	0
02/08/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.72400	0.73400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.68600	0.69600	0
02/08/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.26650	11.29100	2,832
02/08/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.41800	0.43100	0
02/08/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.40100	0.41300	0
02/08/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.43700	0.44900	0
02/08/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.38400	0.39600	0
02/08/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.28400	0.29400	0
02/08/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.62500	0.64100	0
02/08/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.31000	0.32000	0
02/08/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.20300	0.21000	0
02/08/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.45600	0.46900	0
02/08/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.68200	0.69800	0
02/08/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.33700	0.34800	0
02/08/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.57200	0.58700	0
02/08/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.40600	0.39600	0
02/08/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.77100	0.75700	0
02/08/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.31600	0.30700	0
02/08/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.54000	0.52800	0
02/08/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.23700	1.21900	0
02/08/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.84400	0.82900	0
02/08/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.35900	0.35000	0
02/08/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.91800	0.90300	0
02/08/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.66800	0.65500	0
02/08/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.57100	0.55800	0
02/08/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.63500	0.62200	0
02/08/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.60200	0.59000	0
02/08/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.38090	11.43550	0
02/08/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.43100	0.45400	0
02/08/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.41600	0.43900	0
02/08/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.44600	0.47000	0
02/08/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.86500	0.83500	0
02/08/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.93500	0.90400	0
02/08/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.90000	0.86900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08810	0.08850	12,358
02/08/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00822	0.00861	0
02/08/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00162	0.00181	0
02/08/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01811	0.01851	0
02/08/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
02/08/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41190	11.41150	0
02/08/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00352	0.00331	0
02/08/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00012	0.00011	0
02/08/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08910	0.08970	0
02/08/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01003	0.01055	0
02/08/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01917	0.01976	0
02/08/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00411	0.00443	0
02/08/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00501	0.00473	0
02/08/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00007	0.00006	0
02/08/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00093	0.00085	0
02/08/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.64930	9.61830	65,141
02/08/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.16300	0.14900	0
02/08/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.14200	0.13000	0
02/08/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.18600	0.17100	0
02/08/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.10700	0.09700	5,655
02/08/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.01700	0.01600	3,590
02/08/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.39800	0.37500	0
02/08/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.02700	0.02500	6,195
02/08/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.05900	0.05300	0
02/08/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00800	0.00700	0
02/08/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.32000	0.29900	0
02/08/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.01100	0.01000	0
02/08/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00900	0.00900	0
02/08/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.01300	0.01200	0
02/08/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.86400	0.89400	0
02/08/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.96000	0.99100	0
02/08/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.91200	0.94200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.07100	0.08100	0
02/08/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	1.00900	1.03900	0
02/08/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.41000	0.43500	0
02/08/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.62800	0.65700	0
02/08/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.04900	0.05700	6,195
02/08/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.76800	0.79800	0
02/08/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.13700	0.15300	2,065
02/08/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.25800	0.27900	0
02/08/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.19300	0.21200	0
02/08/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16400	0.18100	0
02/08/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.73240	9.72290	4,928
02/08/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.27700	0.27400	0
02/08/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.25900	0.25600	0
02/08/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.29700	0.29300	0
02/08/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.21100	0.20800	0
02/08/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.39800	0.39400	0
02/08/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.49100	0.48500	0
02/08/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.55900	0.55300	0
02/08/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.12700	0.13000	0
02/08/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.15900	0.16200	0
02/08/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.21600	0.22100	0
02/08/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.47900	0.48500	0
02/08/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.31500	0.32000	0
02/08/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.37700	0.38300	0
02/08/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.34500	0.35100	0
02/08/2011	€ / R On 19 March 2012			Foreign Exchange Future	9.81030	9.82940	8,503
02/08/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.30500	0.31400	0
02/08/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.29000	0.29900	0
02/08/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.32000	0.33000	0
02/08/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.87600	0.89200	0
02/08/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.26300	0.27100	0
02/08/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.41100	0.42200	0
02/08/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.91500	0.93100	0
02/08/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.37200	0.38200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.18700	0.19300	0
02/08/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.97700	0.96400	0
02/08/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.46200	0.45300	0
02/08/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.10500	0.10200	0
02/08/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.40100	0.39300	0
02/08/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.70300	0.69200	0
02/08/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.11600	0.11300	0
02/08/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.56000	0.55100	0
02/08/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.63000	0.62000	0
02/08/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.59500	0.58500	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011			Can-Do Future	6.75020	6.72600	5,500
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.70	C	Can-Do Future	0.05500	0.04500	11,000
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.75	C	Can-Do Future	0.02300	0.02200	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.65	C	Can-Do Future	0.10100	0.08300	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.80	C	Can-Do Future	0.00700	0.01000	11,000
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.65	P	Can-Do Future	0.00100	0.00700	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.80	P	Can-Do Future	0.05700	0.08400	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.75	P	Can-Do Future	0.02300	0.04600	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.70	P	Can-Do Future	0.00500	0.01900	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	6.82190	6.80560	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.25900	0.25100	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.23000	0.22200	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.29100	0.28100	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.13300	0.12800	14,286
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.05900	0.05700	6,757
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.63700	0.65100	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.11900	0.12500	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.31100	0.32200	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.15800	0.16600	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.13700	0.14500	0
02/08/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.31840	7.38010	24,630
02/08/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.67400	0.73400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.62500	0.68500	0
02/08/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.72300	0.78300	0
02/08/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.05200	0.07300	0
02/08/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06400	0.08900	0
02/08/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.34900	0.40300	0
02/08/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.19300	0.23600	0
02/08/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04200	0.05900	0
02/08/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.22800	0.27500	0
02/08/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00700	0.01200	0
02/08/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.57700	0.63700	0
02/08/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00600	0.00900	0
02/08/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.53000	0.58800	0
02/08/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.26700	0.31600	0
02/08/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00300	0.00500	0
02/08/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07900	0.10700	0
02/08/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00500	0.00800	0
02/08/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.73700	0.67800	0
02/08/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.16100	0.12700	0
02/08/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.83500	0.77500	0
02/08/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.04900	0.03600	0
02/08/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.01200	0.00800	0
02/08/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.68800	0.62900	0
02/08/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00900	0.00700	0
02/08/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.63900	0.58200	0
02/08/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.06000	0.04500	0
02/08/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.27400	0.22900	0
02/08/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.07500	0.05600	0
02/08/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.03100	0.02300	0
02/08/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.19600	0.15900	0
02/08/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.23400	0.19300	0
02/08/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00500	0.00300	0
02/08/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00700	0.00500	0
02/08/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00600	0.00400	0
02/08/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.31640	7.39380	690

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.69000	0.76200	0
02/08/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.64600	0.71600	0
02/08/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.73600	0.80800	0
02/08/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12200	0.15400	0
02/08/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20600	0.25000	0
02/08/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.19000	0.15600	0
02/08/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.30600	0.26000	0
02/08/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02000	0.01400	0
02/08/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03000	0.02200	0
02/08/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02400	0.01800	0
02/08/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.31320	7.41130	1,104
02/08/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.29800	0.35600	0
02/08/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.27200	0.32700	0
02/08/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.32600	0.38600	0
02/08/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.22500	0.27400	0
02/08/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.48400	0.55800	0
02/08/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.12500	0.15600	0
02/08/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.20700	0.25300	0
02/08/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.45000	0.52100	0
02/08/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.12900	1.22300	0
02/08/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01600	0.01200	0
02/08/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.13700	0.11000	0
02/08/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.34400	0.29200	0
02/08/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.56200	0.49500	0
02/08/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.12100	0.09700	0
02/08/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.31200	0.26300	0
02/08/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.21300	0.17500	0
02/08/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.25900	0.21600	0
02/08/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.23500	0.19500	0
02/08/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.41690	8.43930	0
02/08/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.50700	1.52400	0
02/08/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.47000	1.48600	0
02/08/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.54500	1.56200	0
02/08/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37800	0.37300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.40300	0.39700	0
02/08/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.39000	0.38500	0
02/08/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.06910	7.04480	0
02/08/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.06100	0.05500	0
02/08/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.05000	0.04500	0
02/08/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.07400	0.06700	0
02/08/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00600	0.00500	0
02/08/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00700	0.00600	0
02/08/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00500	0.00400	0
02/08/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01700	0.01500	0
02/08/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.48200	0.46000	0
02/08/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00300	0.00300	0
02/08/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.22800	0.21300	0
02/08/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.05900	0.06800	0
02/08/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.88400	0.90800	0
02/08/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01300	0.01500	0
02/08/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.49800	0.52000	0
02/08/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.78600	0.80900	0
02/08/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.68800	0.71100	0
02/08/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.73700	0.76000	0
02/08/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.20500	0.22200	0
02/08/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.28100	0.30000	0
02/08/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.24200	0.26000	0
02/08/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.13040	7.12300	0
02/08/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.16500	0.16300	0
02/08/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.14900	0.14700	0
02/08/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.18300	0.18000	0
02/08/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.07300	0.07200	0
02/08/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.41600	0.41200	0
02/08/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08100	0.08000	0
02/08/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.38000	0.37500	0
02/08/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.12200	0.12000	0
02/08/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.34500	0.34100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.11000	0.10800	0
02/08/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.43000	0.43500	0
02/08/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.11500	0.11800	0
02/08/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.39200	0.39700	0
02/08/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.10000	0.10200	0
02/08/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.55100	0.55700	0
02/08/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.08600	0.08900	0
02/08/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.59300	0.59900	0
02/08/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.25300	0.25700	0
02/08/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.31900	0.32400	0
02/08/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.28500	0.29000	0
02/08/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03820	0.04110	22,388
02/08/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.09210	0.08310	21,898
02/08/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.80800	8.67560	900
02/08/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.16000	1.03000	0
02/08/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	1.11000	0.98100	0
02/08/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.21000	1.07900	0
02/08/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.46600	0.36700	0
02/08/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.11800	0.08000	0
02/08/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.07300	0.04800	0
02/08/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.13200	0.09100	0
02/08/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	1.01200	0.88400	0
02/08/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.14800	0.10300	0
02/08/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.20700	0.14800	0
02/08/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.18600	0.13100	0
02/08/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.10400	0.07100	0
02/08/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.96300	0.83600	0
02/08/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00500	0.01000	0
02/08/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.39600	0.49500	0
02/08/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.22800	0.30500	0
02/08/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.19900	0.27200	0
02/08/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.29000	0.37700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00400	0.00800	0
02/08/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.32400	0.41500	0
02/08/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.51500	0.62200	0
02/08/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.36000	0.45400	0
02/08/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.05800	0.09100	0
02/08/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00200	0.00300	0
02/08/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00200	0.00500	0
02/08/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00200	0.00400	0
02/08/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.91460	8.80170	75
02/08/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.71200	0.62500	0
02/08/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.67500	0.59100	0
02/08/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.75000	0.66100	0
02/08/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.57200	0.49600	0
02/08/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.82900	0.73500	0
02/08/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.04300	0.94000	0
02/08/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.54000	0.46600	0
02/08/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.35500	0.30000	0
02/08/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.19500	0.16200	0
02/08/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.26300	0.22000	0
02/08/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.60500	0.52600	0
02/08/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.95400	0.85500	0
02/08/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.18200	1.07600	0
02/08/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.40000	0.33900	0
02/08/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.27900	1.17200	0
02/08/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.45200	0.38600	0
02/08/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.33500	0.28200	0
02/08/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.51000	0.43800	0
02/08/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.18400	0.15200	0
02/08/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.24800	0.20700	0
02/08/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.53300	0.60500	0
02/08/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.71900	0.80000	0
02/08/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.19500	0.23600	0
02/08/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.37000	0.43000	0
02/08/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.23700	0.28400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01400	0.02000	0
02/08/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.28500	0.33700	0
02/08/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.01700	0.02400	0
02/08/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.03900	0.05300	0
02/08/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.14000	0.17400	0
02/08/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.49800	0.56800	0
02/08/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.68000	0.76000	0
02/08/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.34000	0.39800	0
02/08/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.17500	0.21400	0
02/08/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.02800	0.03800	0
02/08/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.06400	0.08300	0
02/08/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.15700	0.19400	0
02/08/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.08500	0.10900	0
02/08/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.11000	0.13900	0
02/08/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.09700	0.12300	0
02/08/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,856.09000	13,829.42000	0
02/08/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05390	1.05180	0
02/08/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.00780	0.00760	0
02/08/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00250	0.00240	0
02/08/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.02300	0.02210	0
02/08/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01910	0.02030	0
02/08/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09860	0.10060	0
02/08/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05390	0.05580	0
02/08/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.06600	1.06670	0
02/08/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.02640	0.02680	0
02/08/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.04580	0.04640	0
02/08/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.01540	0.01570	0
02/08/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09940	0.09900	0
02/08/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02980	0.02970	0
02/08/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.06040	0.06010	0
03/08/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.81630	6.79040	328,300
03/08/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00600	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00600	0.00500	0
03/08/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00700	0.00600	3,000
03/08/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01100	0.01000	15,000
03/08/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02900	0.02500	5,000
03/08/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.15600	0.14100	1,230
03/08/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.11700	0.10500	6,000
03/08/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01700	0.01500	200
03/08/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.21400	0.19200	0
03/08/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.02500	0.02200	10,000
03/08/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.28100	0.25900	6,060
03/08/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.06600	0.05900	6,060
03/08/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/08/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	0.96700	0.94100	0
03/08/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.01400	0.01200	0
03/08/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.53100	0.50600	0
03/08/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.11700	1.09100	0
03/08/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.07600	0.06800	0
03/08/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.24600	0.22400	0
03/08/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.03300	0.02900	0
03/08/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00900	0.00800	0
03/08/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03800	0.03300	8,880
03/08/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.05000	0.04400	6,250
03/08/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.31900	0.29500	0
03/08/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.18300	0.16300	0
03/08/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.13500	0.12200	2,480
03/08/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.02200	0.02000	0
03/08/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.10200	0.09100	0
03/08/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01500	0.01400	0
03/08/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.05700	0.05100	0
03/08/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.08800	0.07900	9,143
03/08/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.44200	0.41700	0
03/08/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01200	0.01100	0
03/08/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.06700	1.04100	0
03/08/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.04300	0.03800	500



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02000	0.01700	0
03/08/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.01700	0.99100	0
03/08/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00500	0.00500	0
03/08/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.33900	1.36500	0
03/08/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
03/08/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.75400	0.77700	0
03/08/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.47700	0.49800	0
03/08/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
03/08/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.94600	0.97100	0
03/08/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.02600	0.02700	0
03/08/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.27200	0.28900	0
03/08/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.39100	0.41100	0
03/08/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.84900	0.87400	0
03/08/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.23600	0.25100	0
03/08/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.70600	0.73000	0
03/08/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.11700	0.12300	1,980
03/08/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.16900	0.18200	0
03/08/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.05300	0.05500	8,880
03/08/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.43400	0.45400	0
03/08/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	1.09300	1.11800	0
03/08/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.56700	0.58900	0
03/08/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.08000	0.08400	400
03/08/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.31000	0.32800	0
03/08/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
03/08/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.01500	0.01600	0
03/08/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.89800	0.92200	0
03/08/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
03/08/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.52200	0.54300	0
03/08/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.98400	3.01000	0
03/08/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.35000	0.36900	0
03/08/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.80100	0.82500	0
03/08/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.09800	0.10200	5,980
03/08/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06500	0.06900	0
03/08/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.20100	0.21500	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.65900	0.68200	0
03/08/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.14000	0.15100	10,000
03/08/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.61300	0.63500	2,800
03/08/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.19100	1.21600	0
03/08/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.99500	1.02000	0
03/08/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.29000	1.31500	0
03/08/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.24000	1.26600	0
03/08/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.90700	6.86310	50,103
03/08/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.13600	0.12200	0
03/08/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.12700	0.11400	0
03/08/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.14600	0.13200	0
03/08/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.34600	0.31500	6,425
03/08/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.05800	0.05200	2,962
03/08/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.15700	0.14200	5,560
03/08/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.79100	0.75100	0
03/08/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.22800	0.20700	2,962
03/08/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.11000	0.09900	500
03/08/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.54600	0.51000	0
03/08/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.58400	0.54700	0
03/08/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.70500	0.66600	0
03/08/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.05500	0.04900	0
03/08/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	0.97300	0.93100	0
03/08/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.11800	0.10600	0
03/08/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.37600	0.34400	0
03/08/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.16900	0.15300	5,000
03/08/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.47300	0.43900	0
03/08/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.09600	0.08600	0
03/08/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.43900	0.40600	0
03/08/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.06800	1.02500	0
03/08/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.07000	0.06200	0
03/08/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.31800	0.28800	200
03/08/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.06500	0.05900	0
03/08/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.08400	0.07500	0
03/08/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.29100	0.26200	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.66400	0.62500	0
03/08/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.62300	0.58600	0
03/08/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	0.92600	0.88500	0
03/08/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.07400	0.06600	0
03/08/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.96700	1.00300	0
03/08/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.01900	0.02200	0
03/08/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.06600	0.07300	0
03/08/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.05700	0.06200	0
03/08/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.23400	0.24900	0
03/08/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.87700	0.91200	0
03/08/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	1.05800	1.09600	0
03/08/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.21100	0.22500	0
03/08/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	1.01300	1.04900	0
03/08/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.46200	0.49000	0
03/08/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01100	0.01200	0
03/08/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.13200	0.14300	5,000
03/08/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.78900	0.82300	0
03/08/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.11600	0.12600	560
03/08/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.16900	0.18100	5,000
03/08/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.66100	0.69300	0
03/08/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01600	0.01800	0
03/08/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.19800	1.23600	0
03/08/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.04800	0.05300	0
03/08/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.07700	0.08400	0
03/08/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.08900	0.09700	0
03/08/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.50000	0.52900	0
03/08/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.03400	0.03800	5,000
03/08/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.70300	0.73600	0
03/08/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.32100	0.34400	0
03/08/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.15100	1.18900	0
03/08/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.53900	0.56900	0
03/08/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.18900	0.20200	0
03/08/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.62000	0.65100	0
03/08/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.57900	0.60900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	\$ / R On 19 March 2012			Foreign Exchange Future	6.99890	6.93180	18,043
03/08/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.33100	0.29900	0
03/08/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.31200	0.28200	0
03/08/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.39300	0.35400	0
03/08/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.13200	0.11800	0
03/08/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.10500	0.09400	0
03/08/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.23300	0.20900	0
03/08/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.24600	0.22100	0
03/08/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.53600	0.49000	0
03/08/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.20900	0.18800	0
03/08/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.10100	0.09000	0
03/08/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.13900	0.12400	0
03/08/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.32500	0.29400	0
03/08/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.56800	0.52100	0
03/08/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.14600	0.13000	0
03/08/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.11500	0.10300	0
03/08/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.35100	0.31700	0
03/08/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.34400	0.31200	0
03/08/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.29000	0.26200	4,100
03/08/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.26000	0.23400	0
03/08/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.44700	0.40500	0
03/08/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.27500	0.24800	0
03/08/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.47500	0.43200	0
03/08/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.18800	0.16900	0
03/08/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.12600	0.11300	0
03/08/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.22000	0.19800	0
03/08/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.09200	0.08300	0
03/08/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.50500	0.46100	0
03/08/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.08900	0.07900	0
03/08/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.41900	0.37900	0
03/08/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.12000	0.10800	0
03/08/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.30700	0.27800	10,000
03/08/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.40800	0.44600	0
03/08/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.12100	1.17600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.27000	0.29700	0
03/08/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.44000	1.49700	0
03/08/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.20600	0.22900	10,000
03/08/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.39300	1.45100	0
03/08/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.62100	0.66600	0
03/08/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.07700	1.13100	0
03/08/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.73900	0.78700	0
03/08/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.22600	0.25000	0
03/08/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.47600	0.51600	0
03/08/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.24800	0.27300	0
03/08/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.51100	0.55200	0
03/08/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.44100	0.48000	0
03/08/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.34500	0.38000	1,000
03/08/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.33800	0.37100	0
03/08/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	1.16600	1.22100	0
03/08/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.94700	0.99800	0
03/08/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.16900	0.18900	0
03/08/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.37600	0.41200	0
03/08/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.99000	1.04200	0
03/08/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.30200	1.35800	0
03/08/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.66000	0.70600	0
03/08/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.18700	0.20800	0
03/08/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.54700	0.58900	0
03/08/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.58400	0.62700	0
03/08/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.25600	1.31200	0
03/08/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	1.03300	1.08600	0
03/08/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.29400	0.32200	0
03/08/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.39900	0.43600	0
03/08/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.36800	0.40300	0
03/08/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.09410	7.00860	2,000
03/08/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.36000	0.32500	0
03/08/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.34400	0.31100	0
03/08/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.37700	0.34100	0
03/08/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.48300	0.53200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.55000	0.60200	0
03/08/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.51600	0.56600	0
03/08/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.19430	7.10190	0
03/08/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.48400	0.44100	0
03/08/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.50500	0.45900	16,000
03/08/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.46500	0.42400	0
03/08/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.44700	0.40800	16,000
03/08/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.52100	0.57200	0
03/08/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.46100	0.50700	0
03/08/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.55300	0.60600	0
03/08/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.49000	0.53900	0
03/08/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.29430	7.20850	0
03/08/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.41800	0.38700	0
03/08/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.40400	0.37400	0
03/08/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.34500	0.31900	300
03/08/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.43200	0.40000	0
03/08/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.78800	0.84200	0
03/08/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.05100	1.11100	0
03/08/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.86000	0.91600	0
03/08/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.82400	0.87900	0
03/08/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.25310	8.23040	0
03/08/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	0.97200	0.96700	0
03/08/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	0.95600	0.95100	0
03/08/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.14700	1.14100	200
03/08/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	0.98800	0.98300	0
03/08/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.18500	1.20300	0
03/08/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.89400	0.91100	0
03/08/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.25300	1.27100	0
03/08/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.21900	1.23700	0
03/08/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.09720	9.07450	0
03/08/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.37100	1.36600	0
03/08/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.35400	1.34900	0
03/08/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.38700	1.38200	0
03/08/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.44000	1.45800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.50700	1.52500	0
03/08/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.47400	1.49200	0
03/08/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.81630	6.79040	529
03/08/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.06598	0.05863	0
03/08/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.05723	0.05075	0
03/08/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.07613	0.06783	0
03/08/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.04971	0.04399	50
03/08/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.30983	0.32743	0
03/08/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.43341	0.45359	0
03/08/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.39093	0.41035	0
03/08/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.34968	0.36823	0
03/08/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.90700	6.86310	31
03/08/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.22841	0.20744	0
03/08/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.21174	0.19201	0
03/08/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.24645	0.22421	0
03/08/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.28945	0.31111	0
03/08/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.35474	0.37891	0
03/08/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.32141	0.34434	0
03/08/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.17650	11.05690	31,986
03/08/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.09500	0.06700	0
03/08/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.08400	0.05900	0
03/08/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.10700	0.07600	0
03/08/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.06700	0.04600	8,945
03/08/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.02300	0.01500	0
03/08/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.30200	0.21900	3,455
03/08/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.70400	0.59500	0
03/08/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.18900	0.13900	1,200
03/08/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.40900	0.31600	0
03/08/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.33600	0.25000	0
03/08/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.24000	0.17500	630
03/08/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.21100	0.15600	0
03/08/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.03700	0.02500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.05200	0.03600	0
03/08/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.04600	0.03200	0
03/08/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.16900	0.12300	0
03/08/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.48800	0.38900	0
03/08/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.05900	0.04100	0
03/08/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.57100	0.46800	0
03/08/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.04100	0.02800	0
03/08/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.71500	0.82100	0
03/08/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.04500	0.06100	0
03/08/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.58300	0.68400	0
03/08/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.06200	0.08200	0
03/08/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.24300	0.31600	0
03/08/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.67000	0.77500	0
03/08/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.62600	0.72900	0
03/08/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.76100	0.86800	0
03/08/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.18500	0.24900	0
03/08/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.11000	0.14300	1,200
03/08/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.21300	0.28200	0
03/08/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.08300	0.10900	630
03/08/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.16400	0.21800	0
03/08/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.02800	0.03800	5,490
03/08/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.94700	1.05800	200
03/08/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.12600	0.16200	0
03/08/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.54100	0.63900	100
03/08/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.38100	0.46900	0
03/08/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.45800	0.55200	0
03/08/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.41900	0.51000	200
03/08/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.31460	11.16490	9,308
03/08/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.25200	0.20100	0
03/08/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.23800	0.18900	0
03/08/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.26800	0.21400	0
03/08/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.12900	0.10100	0
03/08/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.38100	0.30900	0
03/08/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.18700	0.14700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.74500	0.63100	0
03/08/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.22400	0.17700	0
03/08/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.89900	0.77500	0
03/08/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.08400	0.11000	0
03/08/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.65900	0.76200	0
03/08/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.13000	0.16600	0
03/08/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.77200	0.88200	0
03/08/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.36600	0.44400	0
03/08/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.01400	1.13600	250
03/08/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.55300	0.64900	0
03/08/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.62300	0.72400	0
03/08/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.58700	0.68600	0
03/08/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.45470	11.26650	2,832
03/08/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.50500	0.41800	0
03/08/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.48500	0.40100	0
03/08/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.52900	0.43700	0
03/08/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.46500	0.38400	0
03/08/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.34700	0.28400	0
03/08/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.74500	0.62500	0
03/08/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.37800	0.31000	0
03/08/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.24900	0.20300	0
03/08/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.55300	0.45600	0
03/08/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.80700	0.68200	0
03/08/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.68600	0.57200	0
03/08/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.41100	0.33700	0
03/08/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.65600	0.77100	0
03/08/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.33100	0.40600	0
03/08/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.25200	0.31600	0
03/08/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.44800	0.54000	0
03/08/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.09400	1.23700	0
03/08/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.72300	0.84400	0
03/08/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.29000	0.35900	0
03/08/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.79200	0.91800	0
03/08/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.56000	0.66800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.47400	0.57100	0
03/08/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.53000	0.63500	0
03/08/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.50000	0.60200	0
03/08/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.59960	11.38090	0
03/08/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.51800	0.43100	0
03/08/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.50100	0.41600	0
03/08/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.53600	0.44600	0
03/08/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.73600	0.86500	0
03/08/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.80100	0.93500	0
03/08/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.76800	0.90000	0
03/08/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08870	0.08810	12,358
03/08/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00878	0.00822	0
03/08/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00181	0.00162	0
03/08/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01870	0.01811	0
03/08/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/08/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41130	11.41190	0
03/08/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00001	0
03/08/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00311	0.00352	0
03/08/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00008	0.00012	0
03/08/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09000	0.08910	0
03/08/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01079	0.01003	0
03/08/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00454	0.00411	0
03/08/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02006	0.01917	0
03/08/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00006	0.00007	0
03/08/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00454	0.00501	0
03/08/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00079	0.00093	0
03/08/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.73050	9.64930	65,141
03/08/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.21400	0.16300	0
03/08/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.18500	0.14200	0
03/08/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.24500	0.18600	0
03/08/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.13900	0.10700	5,655
03/08/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.02400	0.01700	3,590

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.47000	0.39800	0
03/08/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.03800	0.02700	6,195
03/08/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.07900	0.05900	0
03/08/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.01200	0.00800	0
03/08/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.38800	0.32000	0
03/08/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.01500	0.01100	0
03/08/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.01300	0.00900	0
03/08/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.01800	0.01300	0
03/08/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.78800	0.86400	0
03/08/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.88300	0.96000	0
03/08/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.83500	0.91200	0
03/08/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.05800	0.07100	0
03/08/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.93200	1.00900	0
03/08/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.34900	0.41000	0
03/08/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.55800	0.62800	0
03/08/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.04000	0.04900	6,195
03/08/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.69400	0.76800	0
03/08/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.11500	0.13700	2,065
03/08/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.20900	0.25800	0
03/08/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.15500	0.19300	0
03/08/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.13400	0.16400	0
03/08/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.84020	9.73240	4,928
03/08/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.33200	0.27700	0
03/08/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.30800	0.25900	0
03/08/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.35700	0.29700	0
03/08/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.25200	0.21100	0
03/08/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.47200	0.39800	0
03/08/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.57100	0.49100	0
03/08/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.64400	0.55900	0
03/08/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.10400	0.12700	0
03/08/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.13100	0.15900	0
03/08/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.18200	0.21600	0
03/08/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.41200	0.47900	0
03/08/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26700	0.31500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.31800	0.37700	0
03/08/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.29200	0.34500	0
03/08/2011	€ / R On 19 March 2012			Foreign Exchange Future	9.95220	9.81030	8,503
03/08/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.36200	0.30500	0
03/08/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.34500	0.29000	0
03/08/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.38000	0.32000	0
03/08/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	0.99200	0.87600	0
03/08/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.31300	0.26300	0
03/08/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.49300	0.41100	0
03/08/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.03200	0.91500	0
03/08/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.22400	0.18700	0
03/08/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.44300	0.37200	0
03/08/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.39100	0.46200	0
03/08/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.87200	0.97700	0
03/08/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.08000	0.10500	0
03/08/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.34100	0.40100	0
03/08/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.61100	0.70300	0
03/08/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.09000	0.11600	0
03/08/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.47800	0.56000	0
03/08/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.54300	0.63000	0
03/08/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.51000	0.59500	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011			Can-Do Future	6.75110	6.75020	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.70	C	Can-Do Future	0.05100	0.05500	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.75	C	Can-Do Future	0.00100	0.02300	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.65	C	Can-Do Future	0.10100	0.10100	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.80	C	Can-Do Future	0.00000	0.00700	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.65	P	Can-Do Future	0.00000	0.00100	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.80	P	Can-Do Future	0.04900	0.05700	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.75	P	Can-Do Future	0.00000	0.02300	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03 August 2011	6.70	P	Can-Do Future	0.00000	0.00500	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	6.83030	6.82190	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.26700	0.25900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.23700	0.23000	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.29800	0.29100	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.13900	0.13300	14,286
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.06200	0.05900	6,757
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.63200	0.63700	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.11800	0.11900	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.30900	0.31100	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.15700	0.15800	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.13700	0.13700	0
03/08/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.25300	7.31840	24,630
03/08/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.61000	0.67400	0
03/08/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.56200	0.62500	0
03/08/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.65800	0.72300	0
03/08/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.04300	0.05200	0
03/08/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.05300	0.06400	0
03/08/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.29200	0.34900	0
03/08/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.14700	0.19300	0
03/08/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.03500	0.04200	0
03/08/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00500	0.00500	0
03/08/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.17900	0.22800	0
03/08/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00700	0.00700	0
03/08/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.51500	0.57700	0
03/08/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00600	0.00600	0
03/08/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.46800	0.53000	0
03/08/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.21400	0.26700	0
03/08/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00300	0.00300	0
03/08/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.06500	0.07900	0
03/08/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.21200	0.16100	0
03/08/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.90000	0.83500	0
03/08/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.06100	0.04900	0
03/08/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.01500	0.01200	0
03/08/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.75300	0.68800	0
03/08/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.01200	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.70400	0.63900	0
03/08/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.07600	0.06000	0
03/08/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.80200	0.73700	0
03/08/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.33200	0.27400	0
03/08/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.09400	0.07500	0
03/08/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.03900	0.03100	0
03/08/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.25000	0.19600	0
03/08/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.29000	0.23400	0
03/08/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00500	0.00500	0
03/08/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00900	0.00700	0
03/08/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00700	0.00600	0
03/08/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.27240	7.31640	710
03/08/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.65900	0.69000	0
03/08/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.61700	0.64600	0
03/08/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.70300	0.73600	0
03/08/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13900	0.12200	0
03/08/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20100	0.20600	0
03/08/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.22900	0.19000	0
03/08/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.36700	0.30600	0
03/08/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03100	0.02000	0
03/08/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04500	0.03000	0
03/08/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.03700	0.02400	0
03/08/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.29680	7.31320	1,163
03/08/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.29100	0.29800	0
03/08/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.26600	0.27200	0
03/08/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.31800	0.32600	0
03/08/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.22600	0.22500	0
03/08/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.47300	0.48400	0
03/08/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.12700	0.12500	0
03/08/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.20900	0.20700	0
03/08/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.11000	1.12900	0
03/08/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.43900	0.45000	0
03/08/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.14200	0.13700	0
03/08/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01300	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.36200	0.34400	0
03/08/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.58000	0.56200	0
03/08/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.12600	0.12100	0
03/08/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.32900	0.31200	0
03/08/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.22100	0.21300	0
03/08/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.26900	0.25900	0
03/08/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.24400	0.23500	0
03/08/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.38290	8.41690	0
03/08/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.47600	1.50700	0
03/08/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.43900	1.47000	0
03/08/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.51400	1.54500	0
03/08/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.38100	0.37800	0
03/08/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.40600	0.40300	0
03/08/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.39300	0.39000	0
03/08/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.06040	7.06910	0
03/08/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.05900	0.06100	0
03/08/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.04800	0.05000	0
03/08/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.07200	0.07400	0
03/08/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00600	0.00600	0
03/08/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00700	0.00700	0
03/08/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00500	0.00500	0
03/08/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01700	0.01700	0
03/08/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.47400	0.48200	0
03/08/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.22300	0.22800	0
03/08/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00300	0.00300	0
03/08/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.89300	0.88400	0
03/08/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.06300	0.05900	0
03/08/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01400	0.01300	0
03/08/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.50700	0.49800	0
03/08/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.79500	0.78600	0
03/08/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.69700	0.68800	0
03/08/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.74600	0.73700	0
03/08/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.21200	0.20500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.28800	0.28100	0
03/08/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.24900	0.24200	0
03/08/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.14010	7.13040	0
03/08/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.17100	0.16500	0
03/08/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.15500	0.14900	0
03/08/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.18900	0.18300	0
03/08/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.07600	0.07300	0
03/08/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.42900	0.41600	0
03/08/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08400	0.08100	0
03/08/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.39200	0.38000	0
03/08/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.12600	0.12200	0
03/08/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.11400	0.11000	0
03/08/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.35700	0.34500	0
03/08/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.11700	0.11500	0
03/08/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.42400	0.43000	0
03/08/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.38600	0.39200	0
03/08/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.10200	0.10000	0
03/08/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.54400	0.55100	0
03/08/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.08900	0.08600	0
03/08/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.58600	0.59300	0
03/08/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.24900	0.25300	0
03/08/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.31500	0.31900	0
03/08/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.28100	0.28500	0
03/08/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03600	0.03820	22,388
03/08/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.09970	0.09210	21,898
03/08/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.90410	8.80800	900
03/08/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.25700	1.16000	0
03/08/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	1.20700	1.11000	0
03/08/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.30600	1.21000	0
03/08/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.55800	0.46600	0
03/08/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.17000	0.11800	0
03/08/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.18900	0.13200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	1.10900	1.01200	0
03/08/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.20900	0.14800	0
03/08/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.28200	0.20700	0
03/08/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.25500	0.18600	0
03/08/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.15400	0.10400	0
03/08/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.11200	0.07300	0
03/08/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	1.05900	0.96300	0
03/08/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00500	0.00500	0
03/08/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.45800	0.51500	0
03/08/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.35000	0.39600	0
03/08/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.20100	0.22800	0
03/08/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.17800	0.19900	0
03/08/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.25500	0.29000	0
03/08/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00500	0.00400	0
03/08/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.28500	0.32400	0
03/08/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.31600	0.36000	0
03/08/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.05400	0.05800	0
03/08/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
03/08/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00300	0.00200	0
03/08/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00300	0.00200	0
03/08/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.03910	8.91460	75
03/08/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.83300	0.71200	0
03/08/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.79500	0.67500	0
03/08/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.87200	0.75000	0
03/08/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.68800	0.57200	0
03/08/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.95200	0.82900	0
03/08/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.17300	1.04300	0
03/08/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.65500	0.54000	0
03/08/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.45100	0.35500	0
03/08/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.26100	0.19500	0
03/08/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.34300	0.26300	0
03/08/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.72300	0.60500	0
03/08/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.08000	0.95400	0
03/08/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.31500	1.18200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.50400	0.40000	0
03/08/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.41100	1.27900	0
03/08/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.56100	0.45200	0
03/08/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.42600	0.33500	0
03/08/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.62200	0.51000	0
03/08/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.32400	0.24800	0
03/08/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.24700	0.18400	0
03/08/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.65800	0.71900	0
03/08/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.48500	0.53300	0
03/08/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.18300	0.19500	0
03/08/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.33700	0.37000	0
03/08/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.22200	0.23700	0
03/08/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02200	0.01400	0
03/08/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.26500	0.28500	0
03/08/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02600	0.01700	0
03/08/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.04100	0.03900	0
03/08/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.13400	0.14000	0
03/08/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.45400	0.49800	0
03/08/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.62200	0.68000	0
03/08/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.31200	0.34000	0
03/08/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.16600	0.17500	0
03/08/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.03400	0.02800	0
03/08/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.06300	0.06400	0
03/08/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.14900	0.15700	0
03/08/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.08300	0.08500	0
03/08/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.10600	0.11000	0
03/08/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.09400	0.09700	0
03/08/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,951.54000	13,856.09000	0
03/08/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05890	1.05390	0
03/08/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.00940	0.00780	0
03/08/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.02620	0.02300	0
03/08/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00310	0.00250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09420	0.09860	0
03/08/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01730	0.01910	0
03/08/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05050	0.05390	0
03/08/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.07390	1.06600	0
03/08/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.02980	0.02640	0
03/08/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.01750	0.01540	0
03/08/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.05110	0.04580	0
03/08/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02720	0.02980	0
03/08/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09360	0.09940	0
03/08/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05590	0.06040	0
04/08/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.93970	6.81630	309,786
04/08/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00700	0.00600	0
04/08/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00600	0.00600	0
04/08/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00800	0.00700	3,000
04/08/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01300	0.01100	15,000
04/08/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.03900	0.02900	5,000
04/08/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.23100	0.15600	1,230
04/08/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.17200	0.11700	6,000
04/08/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.03300	0.02500	10,000
04/08/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.02200	0.01700	200
04/08/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30100	0.21400	0
04/08/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37900	0.28100	6,060
04/08/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.09400	0.06600	6,060
04/08/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/08/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.05200	0.03800	8,880
04/08/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.42000	0.31900	0
04/08/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.26500	0.18300	0
04/08/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.07000	0.05000	6,250
04/08/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.20000	0.13500	2,480
04/08/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.02900	0.02200	0
04/08/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.14600	0.10200	0
04/08/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01900	0.01500	0
04/08/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.08100	0.05700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.12600	0.08800	9,143
04/08/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.55300	0.44200	0
04/08/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01400	0.01200	0
04/08/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.01000	0.00900	0
04/08/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.24000	1.11700	0
04/08/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.10900	0.07600	0
04/08/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.33900	0.24600	0
04/08/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.04500	0.03300	0
04/08/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.19000	1.06700	0
04/08/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.06000	0.04300	500
04/08/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02500	0.02000	0
04/08/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.14000	1.01700	0
04/08/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00500	0.00500	0
04/08/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.09000	0.96700	0
04/08/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.01700	0.01400	0
04/08/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.64700	0.53100	0
04/08/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00700	0.01500	0
04/08/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.77700	0.89800	0
04/08/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
04/08/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.21500	1.33900	0
04/08/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
04/08/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.63500	0.75400	0
04/08/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.37000	0.47700	0
04/08/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
04/08/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.45500	0.56700	0
04/08/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.04900	0.08000	400
04/08/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.21900	0.31000	0
04/08/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
04/08/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.97000	1.09300	0
04/08/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.82400	0.94600	0
04/08/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.01300	0.02600	0
04/08/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.18600	0.27200	0
04/08/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.29100	0.39100	0
04/08/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.72900	0.84900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.15600	0.23600	0
04/08/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.58900	0.70600	0
04/08/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.03000	0.05300	8,880
04/08/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.07500	0.11700	1,980
04/08/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.11000	0.16900	0
04/08/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.33000	0.43400	0
04/08/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.41200	0.52200	0
04/08/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.86000	2.98400	0
04/08/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.25400	0.35000	0
04/08/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.06100	0.09800	5,980
04/08/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.03900	0.06500	0
04/08/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.68200	0.80100	0
04/08/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.13200	0.20100	10,000
04/08/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.54300	0.65900	0
04/08/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.09100	0.14000	10,000
04/08/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.49900	0.61300	2,800
04/08/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.06800	1.19100	0
04/08/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.87300	0.99500	0
04/08/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.16600	1.29000	0
04/08/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.11700	1.24000	0
04/08/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.03200	6.90700	50,991
04/08/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.16800	0.13600	0
04/08/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.15600	0.12700	0
04/08/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18100	0.14600	0
04/08/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.42700	0.34600	6,425
04/08/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.07000	0.05800	2,962
04/08/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.28600	0.22800	2,962
04/08/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19500	0.15700	5,560
04/08/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.90200	0.79100	0
04/08/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13600	0.11000	500
04/08/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.64300	0.54600	0
04/08/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.68400	0.58400	0
04/08/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.81200	0.70500	0
04/08/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.06600	0.05500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.09200	0.97300	0
04/08/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.14600	0.11800	0
04/08/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.45900	0.37600	0
04/08/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.39500	0.31800	200
04/08/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.07900	0.06500	0
04/08/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.10300	0.08400	0
04/08/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.36600	0.29100	560
04/08/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.76900	0.66400	0
04/08/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.72600	0.62300	0
04/08/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.04300	0.92600	0
04/08/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.09000	0.07400	0
04/08/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.11800	0.09600	0
04/08/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.52900	0.43900	0
04/08/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.18900	1.06800	0
04/08/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.08500	0.07000	0
04/08/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.21000	0.16900	5,000
04/08/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.56600	0.47300	0
04/08/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.08400	0.11600	560
04/08/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.90300	1.01300	0
04/08/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.37800	0.46200	0
04/08/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00700	0.01100	0
04/08/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.09700	0.13200	5,000
04/08/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.68600	0.78900	0
04/08/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.85800	0.96700	0
04/08/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.01100	0.01900	0
04/08/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.04400	0.06600	0
04/08/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.03700	0.05700	0
04/08/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.18400	0.23400	0
04/08/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.77100	0.87700	0
04/08/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.94700	1.05800	0
04/08/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.16300	0.21100	0
04/08/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.12700	0.16900	5,000
04/08/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.56400	0.66100	0
04/08/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01000	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.08400	1.19800	0
04/08/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.03000	0.04800	0
04/08/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.05200	0.07700	0
04/08/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.06100	0.08900	0
04/08/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.02000	0.03400	5,000
04/08/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.60400	0.70300	0
04/08/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.41300	0.50000	0
04/08/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.25400	0.32100	0
04/08/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.03800	1.15100	0
04/08/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.44900	0.53900	0
04/08/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.14500	0.18900	0
04/08/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.52400	0.62000	0
04/08/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.48600	0.57900	0
04/08/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.12490	6.99890	17,973
04/08/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.39500	0.33100	0
04/08/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.37100	0.31200	0
04/08/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.42100	0.35100	0
04/08/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.41400	0.34400	0
04/08/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.34500	0.29000	30,100
04/08/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.29200	0.24600	0
04/08/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.46800	0.39300	0
04/08/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.16500	0.13900	0
04/08/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.38800	0.32500	0
04/08/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.65800	0.56800	0
04/08/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.17300	0.14600	0
04/08/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.13600	0.11500	0
04/08/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.15700	0.13200	0
04/08/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.12400	0.10500	0
04/08/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.27700	0.23300	0
04/08/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.30900	0.26000	0
04/08/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.52700	0.44700	0
04/08/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.32600	0.27500	0
04/08/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.55800	0.47500	0
04/08/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.22300	0.18800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.15000	0.12600	0
04/08/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.26200	0.22000	0
04/08/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.10900	0.09200	0
04/08/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.59000	0.50500	0
04/08/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.10400	0.08900	0
04/08/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.49700	0.41900	0
04/08/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.14300	0.12000	0
04/08/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.36400	0.30700	10,000
04/08/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.62400	0.53600	0
04/08/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.24800	0.20900	0
04/08/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.11900	0.10100	0
04/08/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.19400	1.30200	0
04/08/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.57300	0.66000	0
04/08/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.14900	0.18700	0
04/08/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.33900	0.40800	0
04/08/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.01800	1.12100	0
04/08/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.22200	0.27000	0
04/08/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.32900	1.44000	0
04/08/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.16500	0.20600	10,000
04/08/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.28400	1.39300	0
04/08/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.53700	0.62100	0
04/08/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.97500	1.07700	0
04/08/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.64800	0.73900	0
04/08/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.18300	0.22600	0
04/08/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.40100	0.47600	0
04/08/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.20200	0.24800	0
04/08/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.43400	0.51100	0
04/08/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.50200	0.58400	0
04/08/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.14900	1.25600	0
04/08/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.93200	1.03300	0
04/08/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	1.06100	1.16600	0
04/08/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.84800	0.94700	0
04/08/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.13300	0.16900	0
04/08/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.31300	0.37600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.89000	0.99000	0
04/08/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.24300	0.29400	0
04/08/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.46700	0.54700	0
04/08/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.37000	0.44100	0
04/08/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.28900	0.34500	1,000
04/08/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.28200	0.33800	0
04/08/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.33200	0.39900	0
04/08/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.30600	0.36800	0
04/08/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.22050	7.09410	2,000
04/08/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.41600	0.36000	0
04/08/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.39700	0.34400	0
04/08/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.43500	0.37700	0
04/08/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.41500	0.48300	0
04/08/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.47700	0.55000	0
04/08/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.44600	0.51600	0
04/08/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.32100	7.19430	0
04/08/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.55200	0.48400	0
04/08/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.52900	0.46500	0
04/08/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.57600	0.50500	16,000
04/08/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.50700	0.44700	42,000
04/08/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.40500	0.46100	0
04/08/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.48600	0.55300	0
04/08/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.45800	0.52100	0
04/08/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.43100	0.49000	0
04/08/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.42080	7.29430	0
04/08/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.47000	0.41800	0
04/08/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.38900	0.34500	300
04/08/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.45500	0.40400	0
04/08/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.48500	0.43200	0
04/08/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.71400	0.78800	0
04/08/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.96800	1.05100	0
04/08/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.78400	0.86000	0
04/08/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.74900	0.82400	0
04/08/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.37880	8.25310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.04500	0.97200	0
04/08/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.22600	1.14700	200
04/08/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.02800	0.95600	0
04/08/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.06200	0.98800	0
04/08/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.13300	1.18500	0
04/08/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.84700	0.89400	0
04/08/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.19900	1.25300	0
04/08/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.16600	1.21900	0
04/08/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.22290	9.09720	0
04/08/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.45500	1.37100	0
04/08/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.43800	1.35400	0
04/08/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.47200	1.38700	0
04/08/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.39900	1.44000	0
04/08/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.46500	1.50700	0
04/08/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.43200	1.47400	0
04/08/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.93970	6.81630	449
04/08/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.09403	0.06598	0
04/08/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.08108	0.05723	0
04/08/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.10897	0.07613	0
04/08/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.06987	0.04971	50
04/08/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.21927	0.30983	0
04/08/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.33017	0.43341	0
04/08/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.29138	0.39093	0
04/08/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.25433	0.34968	0
04/08/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.03200	6.90700	31
04/08/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.28572	0.22841	0
04/08/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.26203	0.21174	0
04/08/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.31089	0.24645	0
04/08/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.22889	0.28945	0
04/08/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.28003	0.35474	0
04/08/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.25372	0.32141	0
04/08/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.32370	11.17650	31,657

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.13200	0.09500	0
04/08/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.11800	0.08400	0
04/08/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.14800	0.10700	0
04/08/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.09300	0.06700	8,945
04/08/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.03100	0.02300	0
04/08/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.40700	0.30200	3,455
04/08/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.84100	0.70400	0
04/08/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.44600	0.33600	0
04/08/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.26800	0.18900	1,200
04/08/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.52800	0.40900	0
04/08/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.33400	0.24000	630
04/08/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.30000	0.21100	0
04/08/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.05000	0.03700	0
04/08/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.07300	0.05200	0
04/08/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.06400	0.04600	0
04/08/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.23700	0.16900	0
04/08/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.61300	0.48800	0
04/08/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.08200	0.05900	0
04/08/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.05700	0.04100	0
04/08/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.70200	0.57100	0
04/08/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.02800	0.04500	0
04/08/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.58300	0.71500	0
04/08/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.45800	0.58300	0
04/08/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.03900	0.06200	0
04/08/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.16300	0.24300	0
04/08/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.54000	0.67000	0
04/08/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.49900	0.62600	0
04/08/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.62600	0.76100	0
04/08/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.12600	0.18500	0
04/08/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.05400	0.08300	630
04/08/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.11000	0.16400	0
04/08/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.07200	0.11000	1,200
04/08/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.14400	0.21300	0
04/08/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.01700	0.02800	5,490

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.80700	0.94700	200
04/08/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.08300	0.12600	0
04/08/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.41900	0.54100	100
04/08/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.27400	0.38100	0
04/08/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.34400	0.45800	0
04/08/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.30800	0.41900	200
04/08/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.46240	11.31460	9,304
04/08/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.30100	0.25200	0
04/08/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.28400	0.23800	0
04/08/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.32000	0.26800	0
04/08/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.15500	0.12900	0
04/08/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.45700	0.38100	0
04/08/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.22400	0.18700	0
04/08/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.26800	0.22400	0
04/08/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.02300	0.89900	0
04/08/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.85900	0.74500	0
04/08/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.09700	0.13000	0
04/08/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.06100	0.08400	0
04/08/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.55600	0.65900	0
04/08/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.66200	0.77200	0
04/08/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.29500	0.36600	0
04/08/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.89300	1.01400	250
04/08/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.45800	0.55300	0
04/08/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.52200	0.62300	0
04/08/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.48900	0.58700	0
04/08/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.60150	11.45470	2,832
04/08/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.57900	0.50500	0
04/08/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.55400	0.48500	0
04/08/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.60500	0.52900	0
04/08/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.53000	0.46500	0
04/08/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.39500	0.34700	0
04/08/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.84100	0.74500	0
04/08/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.42900	0.37800	0
04/08/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.28400	0.24900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.63100	0.55300	0
04/08/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.90800	0.80700	0
04/08/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.46600	0.41100	0
04/08/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.77700	0.68600	0
04/08/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.27600	0.33100	0
04/08/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.56500	0.65600	0
04/08/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.20700	0.25200	0
04/08/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.38000	0.44800	0
04/08/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.98300	1.09400	0
04/08/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.62800	0.72300	0
04/08/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.24000	0.29000	0
04/08/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.69400	0.79200	0
04/08/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.47900	0.56000	0
04/08/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.40400	0.47400	0
04/08/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.45300	0.53000	0
04/08/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.42800	0.50000	0
04/08/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.74470	11.59960	0
04/08/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.57500	0.51800	0
04/08/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.59400	0.53600	0
04/08/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.55600	0.50100	0
04/08/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.71100	0.80100	0
04/08/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.64900	0.73600	0
04/08/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.68000	0.76800	0
04/08/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08790	0.08870	12,358
04/08/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00801	0.00878	0
04/08/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00146	0.00181	0
04/08/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/08/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01791	0.01870	0
04/08/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00001	0.00000	0
04/08/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41210	11.41130	0
04/08/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00356	0.00311	0
04/08/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00011	0.00008	0
04/08/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08920	0.09000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01005	0.01079	0
04/08/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01926	0.02006	0
04/08/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00407	0.00454	0
04/08/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00487	0.00454	0
04/08/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
04/08/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00085	0.00079	0
04/08/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.81130	9.73050	63,841
04/08/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.26200	0.21400	0
04/08/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.22900	0.18500	0
04/08/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.29700	0.24500	0
04/08/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.17100	0.13900	5,655
04/08/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.03000	0.02400	3,590
04/08/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.54000	0.47000	0
04/08/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.04700	0.03800	6,195
04/08/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.09800	0.07900	0
04/08/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.01400	0.01200	0
04/08/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.45300	0.38800	0
04/08/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.01900	0.01500	0
04/08/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.02200	0.01800	0
04/08/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.01600	0.01300	0
04/08/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.80500	0.88300	0
04/08/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.71100	0.78800	0
04/08/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.75800	0.83500	0
04/08/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.04200	0.05800	0
04/08/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.85300	0.93200	0
04/08/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.28700	0.34900	0
04/08/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.48600	0.55800	0
04/08/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.02900	0.04000	6,195
04/08/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.61900	0.69400	0
04/08/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.08600	0.11500	2,065
04/08/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.16000	0.20900	0
04/08/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.11800	0.15500	0
04/08/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.10100	0.13400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.92210	9.84020	4,928
04/08/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.37700	0.33200	0
04/08/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.35000	0.30800	0
04/08/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.40400	0.35700	0
04/08/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.28600	0.25200	0
04/08/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.52700	0.47200	0
04/08/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.70700	0.64400	0
04/08/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.63200	0.57100	0
04/08/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.11000	0.13100	0
04/08/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.08500	0.10400	0
04/08/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.15500	0.18200	0
04/08/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.36400	0.41200	0
04/08/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.23200	0.26700	0
04/08/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.27800	0.31800	0
04/08/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.25500	0.29200	0
04/08/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.03580	9.95220	8,503
04/08/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.39900	0.36200	0
04/08/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.38000	0.34500	0
04/08/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.41800	0.38000	0
04/08/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.06200	0.99200	0
04/08/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.34500	0.31300	0
04/08/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.54300	0.49300	0
04/08/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.10600	1.03200	0
04/08/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.49000	0.44300	0
04/08/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.24800	0.22400	0
04/08/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.81200	0.87200	0
04/08/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.35400	0.39100	0
04/08/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.07000	0.08000	0
04/08/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.30700	0.34100	0
04/08/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.55900	0.61100	0
04/08/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.07600	0.09000	0
04/08/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.43200	0.47800	0
04/08/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.49400	0.54300	0
04/08/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.46300	0.51000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	6.97510	6.83030	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.36500	0.26700	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.33200	0.23700	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.40100	0.29800	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.19200	0.13900	14,286
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.08500	0.06200	6,757
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.51000	0.63200	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.07600	0.11800	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.21700	0.30900	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.10700	0.15700	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.09000	0.13700	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011			Can-Do Future	6.89950	6.70000	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.70	C	Can-Do Future	0.20400	0.00000	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.75	C	Can-Do Future	0.15900	0.00000	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.65	C	Can-Do Future	0.25100	0.00000	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.65	P	Can-Do Future	0.00200	0.00000	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.75	P	Can-Do Future	0.01000	0.00000	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.70	P	Can-Do Future	0.00500	0.00000	20,000
04/08/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.29990	7.25300	24,680
04/08/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.65500	0.61000	0
04/08/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.60700	0.56200	0
04/08/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.70400	0.65800	0
04/08/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.05200	0.04300	0
04/08/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06400	0.05300	0
04/08/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.33100	0.29200	0
04/08/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.17700	0.14700	0
04/08/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04200	0.03500	0
04/08/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.21200	0.17900	0
04/08/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00800	0.00700	0
04/08/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.55900	0.51500	0
04/08/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00600	0.00600	0
04/08/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.51200	0.46800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.25000	0.21400	0
04/08/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00400	0.00300	0
04/08/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00500	0.00500	0
04/08/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07800	0.06500	0
04/08/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.17800	0.21200	0
04/08/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.75500	0.80200	0
04/08/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.85400	0.90000	0
04/08/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.05000	0.06100	0
04/08/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.01200	0.01500	0
04/08/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.70600	0.75300	0
04/08/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00900	0.01200	0
04/08/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.65800	0.70400	0
04/08/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.06200	0.07600	0
04/08/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.29200	0.33200	0
04/08/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.07700	0.09400	0
04/08/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.03100	0.03900	0
04/08/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.21400	0.25000	0
04/08/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.25200	0.29000	0
04/08/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00400	0.00500	0
04/08/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00700	0.00900	0
04/08/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00500	0.00700	0
04/08/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.31700	7.27240	1,110
04/08/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.69000	0.65900	0
04/08/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.64600	0.61700	0
04/08/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.73600	0.70300	0
04/08/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13800	0.13900	0
04/08/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20500	0.20100	0
04/08/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.18800	0.22900	0
04/08/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.32100	0.36700	0
04/08/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01900	0.03100	0
04/08/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02900	0.04500	0
04/08/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02300	0.03700	0
04/08/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.34090	7.29680	1,163
04/08/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.31500	0.29100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.28900	0.26600	0
04/08/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.34300	0.31800	0
04/08/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.24300	0.22600	0
04/08/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.50400	0.47300	0
04/08/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.13700	0.12700	0
04/08/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.22400	0.20900	0
04/08/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.46900	0.43900	0
04/08/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.15400	1.11000	0
04/08/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01300	0.01300	0
04/08/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.12800	0.14200	0
04/08/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.33300	0.36200	0
04/08/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.54600	0.58000	0
04/08/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.11300	0.12600	0
04/08/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.30200	0.32900	0
04/08/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.20200	0.22100	0
04/08/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.24800	0.26900	0
04/08/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.22400	0.24400	0
04/08/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.36430	8.38290	0
04/08/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.45800	1.47600	0
04/08/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.42000	1.43900	0
04/08/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.49600	1.51400	0
04/08/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.38200	0.38100	0
04/08/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.40600	0.40600	0
04/08/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.39400	0.39300	0
04/08/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.10930	7.06040	145
04/08/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.07600	0.05900	0
04/08/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.06300	0.04800	0
04/08/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09200	0.07200	0
04/08/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00800	0.00600	0
04/08/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01000	0.00700	0
04/08/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00700	0.00500	0
04/08/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02300	0.01700	0
04/08/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.52100	0.47400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00400	0.00300	0
04/08/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.26300	0.22300	0
04/08/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.05400	0.06300	0
04/08/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.84500	0.89300	0
04/08/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01200	0.01400	0
04/08/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.46400	0.50700	0
04/08/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.74800	0.79500	0
04/08/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.65100	0.69700	0
04/08/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.69900	0.74600	0
04/08/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.18300	0.21200	0
04/08/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.25400	0.28800	0
04/08/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.21700	0.24900	0
04/08/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.18840	7.14010	0
04/08/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19200	0.17100	0
04/08/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17400	0.15500	0
04/08/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.21200	0.18900	0
04/08/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.08600	0.07600	0
04/08/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.46500	0.42900	0
04/08/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.09600	0.08400	0
04/08/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.42800	0.39200	0
04/08/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.14300	0.12600	0
04/08/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.39200	0.35700	0
04/08/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12900	0.11400	0
04/08/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.39100	0.42400	0
04/08/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.10400	0.11700	0
04/08/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.35500	0.38600	0
04/08/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.09000	0.10200	0
04/08/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.50800	0.54400	0
04/08/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.07700	0.08900	0
04/08/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.54800	0.58600	0
04/08/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.22400	0.24900	0
04/08/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.28600	0.31500	0
04/08/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.25400	0.28100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.02390	0.03600	22,388
04/08/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.14890	0.09970	21,898
04/08/2011	CHF / R On 19 September 2011			Foreign Exchange Future	9.02220	8.90410	900
04/08/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.37400	1.25700	0
04/08/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	1.32500	1.20700	0
04/08/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.42400	1.30600	0
04/08/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.66100	0.55800	0
04/08/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.22200	0.17000	0
04/08/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.24400	0.18900	0
04/08/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	1.22600	1.10900	0
04/08/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.27000	0.20900	0
04/08/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.35800	0.28200	0
04/08/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.32700	0.25500	0
04/08/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.20100	0.15400	0
04/08/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	1.17600	1.05900	0
04/08/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.14900	0.11200	0
04/08/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.37700	0.45800	0
04/08/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00400	0.00500	0
04/08/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.27900	0.35000	0
04/08/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.15500	0.20100	0
04/08/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.13600	0.17800	0
04/08/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.19800	0.25500	0
04/08/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00400	0.00500	0
04/08/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.22200	0.28500	0
04/08/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.25000	0.31600	0
04/08/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.03900	0.05400	0
04/08/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
04/08/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00300	0.00300	0
04/08/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00200	0.00300	0
04/08/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.15700	9.03910	75
04/08/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.93800	0.83300	0
04/08/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.89900	0.79500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.97800	0.87200	0
04/08/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.78700	0.68800	0
04/08/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	1.06100	0.95200	0
04/08/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.29100	1.17300	0
04/08/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.75200	0.65500	0
04/08/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.53400	0.45100	0
04/08/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.31800	0.26100	0
04/08/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.41100	0.34300	0
04/08/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.82300	0.72300	0
04/08/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.19800	1.08000	0
04/08/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.43300	1.31500	0
04/08/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.59100	0.50400	0
04/08/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.52900	1.41100	0
04/08/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.65200	0.56100	0
04/08/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.50700	0.42600	0
04/08/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.71700	0.62200	0
04/08/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.30200	0.24700	0
04/08/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.39000	0.32400	0
04/08/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.43300	0.48500	0
04/08/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.59500	0.65800	0
04/08/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.16000	0.18300	0
04/08/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.30000	0.33700	0
04/08/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.19500	0.22200	0
04/08/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02200	0.02200	0
04/08/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.23400	0.26500	0
04/08/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02600	0.02600	0
04/08/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.04100	0.04100	0
04/08/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.11600	0.13400	0
04/08/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.40400	0.45400	0
04/08/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.56100	0.62200	0
04/08/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.27700	0.31200	0
04/08/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.14500	0.16600	0
04/08/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.03400	0.03400	0
04/08/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.05400	0.06300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.13000	0.14900	0
04/08/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.07100	0.08300	0
04/08/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.09200	0.10600	0
04/08/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.08100	0.09400	0
04/08/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,092.16000	13,951.54000	0
04/08/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.07770	1.05890	0
04/08/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01420	0.00940	0
04/08/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00490	0.00310	0
04/08/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03760	0.02620	0
04/08/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00990	0.01730	0
04/08/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.07720	0.09420	0
04/08/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.03650	0.05050	0
04/08/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.09370	1.07390	0
04/08/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03810	0.02980	0
04/08/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.06340	0.05110	0
04/08/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02270	0.01750	0
04/08/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.07900	0.09360	0
04/08/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.01970	0.02720	0
04/08/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.04440	0.05590	0
05/08/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.92960	6.93970	285,081
05/08/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00900	0.00700	0
05/08/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00800	0.00600	0
05/08/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01000	0.00800	3,000
05/08/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01500	0.01300	15,000
05/08/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.04100	0.03900	5,000
05/08/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.22300	0.23100	1,230
05/08/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.16300	0.17200	6,000
05/08/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.03600	0.03300	10,000
05/08/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.02500	0.02200	200
05/08/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.29200	0.30100	0
05/08/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.37000	0.37900	6,060
05/08/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.09300	0.09400	6,060

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/08/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.05300	0.05200	8,880
05/08/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.41200	0.42000	0
05/08/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.25700	0.26500	0
05/08/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.07000	0.07000	6,250
05/08/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.19200	0.20000	2,480
05/08/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.03100	0.02900	0
05/08/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.14200	0.14600	0
05/08/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.02200	0.01900	0
05/08/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.08100	0.08100	0
05/08/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.12300	0.12600	9,143
05/08/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.01200	0.01000	0
05/08/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.33100	0.33900	0
05/08/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.04700	0.04500	0
05/08/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.01900	0.01700	0
05/08/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.63900	0.64700	0
05/08/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.23000	1.24000	0
05/08/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.10700	0.10900	0
05/08/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.54500	0.55300	0
05/08/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01700	0.01400	0
05/08/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.18000	1.19000	0
05/08/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.06100	0.06000	500
05/08/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02800	0.02500	0
05/08/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.13000	1.14000	0
05/08/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00800	0.00500	0
05/08/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.08000	1.09000	0
05/08/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/08/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.22800	1.21500	0
05/08/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/08/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.64800	0.63500	0
05/08/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.38100	0.37000	0
05/08/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/08/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.83700	0.82400	0
05/08/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.01500	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.22700	0.21900	0
05/08/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/08/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00900	0.00700	0
05/08/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.78900	0.77700	0
05/08/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.46700	0.45500	0
05/08/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.05100	0.04900	200
05/08/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.98200	0.97000	0
05/08/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.19300	0.18600	0
05/08/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.30100	0.29100	0
05/08/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.74200	0.72900	0
05/08/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.16200	0.15600	0
05/08/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.60100	0.58900	0
05/08/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.03200	0.03000	8,880
05/08/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.07700	0.07500	1,980
05/08/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.11200	0.11000	0
05/08/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.34000	0.33000	0
05/08/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.42300	0.41200	0
05/08/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.87000	2.86000	0
05/08/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.26300	0.25400	0
05/08/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.06200	0.06100	5,980
05/08/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.04000	0.03900	0
05/08/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.69500	0.68200	0
05/08/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.13300	0.13200	10,000
05/08/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.55600	0.54300	0
05/08/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.09300	0.09100	10,000
05/08/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.51100	0.49900	2,800
05/08/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.08000	1.06800	0
05/08/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.88500	0.87300	0
05/08/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.17800	1.16600	0
05/08/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.12900	1.11700	0
05/08/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.02200	7.03200	53,312
05/08/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.17000	0.16800	0
05/08/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.15800	0.15600	0
05/08/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18200	0.18100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.42500	0.42700	6,425
05/08/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.07300	0.07000	0
05/08/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19600	0.19500	5,560
05/08/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.89900	0.90200	0
05/08/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.28200	0.28600	0
05/08/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13800	0.13600	500
05/08/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.64200	0.64300	0
05/08/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.68300	0.68400	0
05/08/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.81000	0.81200	0
05/08/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.06900	0.06600	0
05/08/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.08500	1.09200	0
05/08/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.14800	0.14600	0
05/08/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.45800	0.45900	0
05/08/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.39300	0.39500	200
05/08/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.08200	0.07900	0
05/08/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.10600	0.10300	0
05/08/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.36300	0.36600	560
05/08/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.76600	0.76900	0
05/08/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.72400	0.72600	0
05/08/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.21000	0.21000	5,000
05/08/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.56500	0.56600	0
05/08/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.18200	1.18900	0
05/08/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.08800	0.08500	0
05/08/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.03700	1.04300	0
05/08/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.09300	0.09000	0
05/08/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.12100	0.11800	0
05/08/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.52800	0.52900	0
05/08/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.10600	0.09700	5,000
05/08/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.69900	0.68600	0
05/08/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.87100	0.85800	0
05/08/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.01500	0.01100	0
05/08/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.91600	0.90300	0
05/08/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.38800	0.37800	0
05/08/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.01000	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.09300	0.08400	560
05/08/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.05200	0.04400	0
05/08/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.04400	0.03700	0
05/08/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.19100	0.18400	0
05/08/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.78400	0.77100	0
05/08/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.96000	0.94700	0
05/08/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.17100	0.16300	0
05/08/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.13600	0.12700	5,000
05/08/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.57600	0.56400	0
05/08/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.01300	0.01000	0
05/08/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.09700	1.08400	0
05/08/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.03800	0.03000	0
05/08/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.06100	0.05200	0
05/08/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.07000	0.06100	0
05/08/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.42400	0.41300	0
05/08/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.02700	0.02000	5,000
05/08/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.61600	0.60400	0
05/08/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.26000	0.25400	0
05/08/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.05100	1.03800	0
05/08/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.46000	0.44900	0
05/08/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.15300	0.14500	0
05/08/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.53600	0.52400	0
05/08/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.49800	0.48600	0
05/08/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.11510	7.12490	17,898
05/08/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.39800	0.39500	0
05/08/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.37300	0.37100	0
05/08/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.42300	0.42100	0
05/08/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.41600	0.41400	0
05/08/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.34700	0.34500	30,100
05/08/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.31100	0.30900	0
05/08/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.52900	0.52700	0
05/08/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.32900	0.32600	0
05/08/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.56000	0.55800	0
05/08/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.22700	0.22300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.15400	0.15000	0
05/08/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.26600	0.26200	0
05/08/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.11300	0.10900	0
05/08/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.59200	0.59000	0
05/08/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.10800	0.10400	0
05/08/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.49900	0.49700	0
05/08/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.14700	0.14300	0
05/08/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.36600	0.36400	10,000
05/08/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.62500	0.62400	0
05/08/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.25200	0.24800	0
05/08/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.12300	0.11900	0
05/08/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.16900	0.16500	0
05/08/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.39100	0.38800	0
05/08/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.65900	0.65800	0
05/08/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.17700	0.17300	0
05/08/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.14000	0.13600	0
05/08/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.16100	0.15700	0
05/08/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.12800	0.12400	0
05/08/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.28000	0.27700	0
05/08/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.29500	0.29200	0
05/08/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.47000	0.46800	0
05/08/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.25500	0.24300	0
05/08/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.48000	0.46700	0
05/08/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.51500	0.50200	0
05/08/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.16300	1.14900	0
05/08/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.94600	0.93200	0
05/08/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	1.07500	1.06100	0
05/08/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.86200	0.84800	0
05/08/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.14400	0.13300	0
05/08/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.32600	0.31300	0
05/08/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.90400	0.89000	0
05/08/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.20800	1.19400	0
05/08/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.58700	0.57300	0
05/08/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.16000	0.14900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.35100	0.33900	0
05/08/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.03200	1.01800	0
05/08/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.23400	0.22200	0
05/08/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.34300	1.32900	0
05/08/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.17700	0.16500	10,000
05/08/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.29800	1.28400	0
05/08/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.55100	0.53700	0
05/08/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.98900	0.97500	0
05/08/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.66200	0.64800	0
05/08/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.19500	0.18300	0
05/08/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.41400	0.40100	0
05/08/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.21400	0.20200	0
05/08/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.44600	0.43400	0
05/08/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.38200	0.37000	0
05/08/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.30100	0.28900	1,000
05/08/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.29400	0.28200	0
05/08/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.34400	0.33200	0
05/08/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.31900	0.30600	0
05/08/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.21060	7.22050	2,000
05/08/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.42100	0.41600	0
05/08/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.40300	0.39700	0
05/08/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.44000	0.43500	0
05/08/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.42900	0.41500	0
05/08/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.49200	0.47700	0
05/08/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.46000	0.44600	0
05/08/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.31080	7.32100	85
05/08/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.56000	0.55200	0
05/08/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.53800	0.52900	0
05/08/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.51600	0.50700	42,000
05/08/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.58400	0.57600	16,000
05/08/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.42300	0.40500	0
05/08/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.50500	0.48600	0
05/08/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.47700	0.45800	0
05/08/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.44900	0.43100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.41050	7.42080	0
05/08/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.48300	0.47000	0
05/08/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.46800	0.45500	0
05/08/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.49800	0.48500	0
05/08/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.40200	0.38900	300
05/08/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.73800	0.71400	0
05/08/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.99200	0.96800	0
05/08/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.80800	0.78400	0
05/08/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.77300	0.74900	0
05/08/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.37060	8.37880	0
05/08/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.07700	1.04500	0
05/08/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.06000	1.02800	0
05/08/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.09400	1.06200	0
05/08/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.25800	1.22600	200
05/08/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.17300	1.13300	0
05/08/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.88700	0.84700	0
05/08/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.23900	1.19900	0
05/08/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20600	1.16600	0
05/08/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.21470	9.22290	0
05/08/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.48900	1.45500	0
05/08/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.50700	1.47200	0
05/08/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.47200	1.43800	0
05/08/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.50700	1.46500	0
05/08/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.44200	1.39900	0
05/08/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.47400	1.43200	0
05/08/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.92960	6.93970	449
05/08/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.09304	0.09403	0
05/08/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.08086	0.08108	0
05/08/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.10709	0.10897	0
05/08/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.07033	0.06987	50
05/08/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.22749	0.21927	0
05/08/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.34073	0.33017	0
05/08/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.30126	0.29138	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.26344	0.25433	0
05/08/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.02200	7.03200	31
05/08/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.28154	0.28572	0
05/08/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.26167	0.26203	0
05/08/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.30726	0.31089	0
05/08/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.23526	0.22889	0
05/08/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.28967	0.28003	0
05/08/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.25954	0.25372	0
05/08/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.34550	11.32370	30,909
05/08/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.15000	0.13200	0
05/08/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.13400	0.11800	0
05/08/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.16700	0.14800	0
05/08/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.10700	0.09300	8,945
05/08/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.03700	0.03100	0
05/08/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.43500	0.40700	3,455
05/08/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.86500	0.84100	0
05/08/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.29400	0.26800	1,200
05/08/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.55400	0.52800	0
05/08/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.47300	0.44600	0
05/08/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.36100	0.33400	630
05/08/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.32700	0.30000	0
05/08/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.06000	0.05000	0
05/08/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.08500	0.07300	0
05/08/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.07500	0.06400	0
05/08/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.26300	0.23700	0
05/08/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.63900	0.61300	0
05/08/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.09500	0.08200	0
05/08/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.72800	0.70200	0
05/08/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.06700	0.05700	0
05/08/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.57200	0.58300	0
05/08/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.03300	0.02800	0
05/08/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.45000	0.45800	0
05/08/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.04400	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.16800	0.16300	0
05/08/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.53000	0.54000	0
05/08/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.49000	0.49900	0
05/08/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.61500	0.62600	0
05/08/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.13200	0.12600	0
05/08/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.07800	0.07200	1,200
05/08/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.14900	0.14400	0
05/08/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.05900	0.05400	630
05/08/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.11600	0.11000	0
05/08/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.02000	0.01700	5,490
05/08/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.79200	0.80700	200
05/08/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.09000	0.08300	0
05/08/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.41200	0.41900	100
05/08/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.27200	0.27400	0
05/08/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.33900	0.34400	0
05/08/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.30500	0.30800	200
05/08/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.48570	11.46240	9,324
05/08/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.32400	0.30100	0
05/08/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.30600	0.28400	0
05/08/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.34200	0.32000	0
05/08/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.17100	0.15500	0
05/08/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.89000	0.85900	0
05/08/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.48600	0.45700	0
05/08/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.24300	0.22400	0
05/08/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.28900	0.26800	0
05/08/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.05300	1.02300	0
05/08/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.06700	0.06100	0
05/08/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.55300	0.55600	0
05/08/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.65700	0.66200	0
05/08/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.30000	0.29500	0
05/08/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.10400	0.09700	0
05/08/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.88500	0.89300	250
05/08/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.45600	0.45800	0
05/08/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.52000	0.52200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.48800	0.48900	0
05/08/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.62720	11.60150	2,837
05/08/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.59900	0.57900	0
05/08/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.57300	0.55400	0
05/08/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.62500	0.60500	0
05/08/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.54800	0.53000	0
05/08/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.41000	0.39500	0
05/08/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.86600	0.84100	0
05/08/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.44500	0.42900	0
05/08/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.29500	0.28400	0
05/08/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.65200	0.63100	0
05/08/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.93400	0.90800	0
05/08/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.80100	0.77700	0
05/08/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.48300	0.46600	0
05/08/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.55600	0.56500	0
05/08/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.27400	0.27600	0
05/08/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.20700	0.20700	0
05/08/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.37500	0.38000	0
05/08/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.96800	0.98300	0
05/08/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.61800	0.62800	0
05/08/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.23900	0.24000	0
05/08/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.68300	0.69400	0
05/08/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.47100	0.47900	0
05/08/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.39800	0.40400	0
05/08/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.44600	0.45300	0
05/08/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.42200	0.42800	0
05/08/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.77370	11.74470	0
05/08/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.59000	0.57500	0
05/08/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.61000	0.59400	0
05/08/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.57100	0.55600	0
05/08/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.69700	0.71100	0
05/08/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.63600	0.64900	0
05/08/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.66600	0.68000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08830	0.08790	12,358
05/08/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00835	0.00801	0
05/08/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00125	0.00146	0
05/08/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01830	0.01791	0
05/08/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/08/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41170	11.41210	0
05/08/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00001	0
05/08/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00295	0.00356	0
05/08/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00005	0.00011	0
05/08/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08960	0.08920	0
05/08/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01028	0.01005	0
05/08/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00404	0.00407	0
05/08/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01966	0.01926	0
05/08/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
05/08/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00444	0.00487	0
05/08/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00068	0.00085	0
05/08/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.82350	9.81130	62,311
05/08/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.27200	0.26200	0
05/08/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.23900	0.22900	0
05/08/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.30800	0.29700	0
05/08/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.17900	0.17100	5,655
05/08/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.03200	0.03000	3,590
05/08/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.55200	0.54000	0
05/08/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.05000	0.04700	6,195
05/08/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.10400	0.09800	0
05/08/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.01500	0.01400	0
05/08/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.46500	0.45300	0
05/08/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.02000	0.01900	0
05/08/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.01800	0.01600	0
05/08/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.02400	0.02200	0
05/08/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.70100	0.71100	0
05/08/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.79500	0.80500	0
05/08/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.74700	0.75800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.04200	0.04200	0
05/08/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.84200	0.85300	0
05/08/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.28100	0.28700	0
05/08/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.47700	0.48600	0
05/08/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.02900	0.02900	6,195
05/08/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.60900	0.61900	0
05/08/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.08500	0.08600	2,065
05/08/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.15600	0.16000	0
05/08/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.11600	0.11800	0
05/08/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.09900	0.10100	0
05/08/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.93730	9.92210	4,928
05/08/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.39100	0.37700	0
05/08/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.36500	0.35000	0
05/08/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.41800	0.40400	0
05/08/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.29700	0.28600	0
05/08/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.54000	0.52700	0
05/08/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.64400	0.63200	0
05/08/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.72000	0.70700	0
05/08/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.08300	0.08500	0
05/08/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.10700	0.11000	0
05/08/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.15300	0.15500	0
05/08/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.36000	0.36400	0
05/08/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.23100	0.23200	0
05/08/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.27800	0.27800	0
05/08/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.25400	0.25500	0
05/08/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.05370	10.03580	8,503
05/08/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.41100	0.39900	0
05/08/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.39200	0.38000	0
05/08/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.43100	0.41800	0
05/08/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.07700	1.06200	0
05/08/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.35700	0.34500	0
05/08/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.55600	0.54300	0
05/08/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.12100	1.10600	0
05/08/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.25900	0.24800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.50300	0.49000	0
05/08/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.34900	0.35400	0
05/08/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.80500	0.81200	0
05/08/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.06700	0.07000	0
05/08/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.30200	0.30700	0
05/08/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.55300	0.55900	0
05/08/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.07300	0.07600	0
05/08/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.42700	0.43200	0
05/08/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.48800	0.49400	0
05/08/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.45700	0.46300	0
05/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	6.96500	6.97510	0
05/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.36200	0.36500	0
05/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.32800	0.33200	0
05/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.39800	0.40100	0
05/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.19000	0.19200	14,286
05/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.08600	0.08500	6,757
05/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.52100	0.51000	0
05/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.08300	0.07600	0
05/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.22500	0.21700	0
05/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.11300	0.10700	0
05/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.09700	0.09000	0
05/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011			Can-Do Future	6.89130	6.89950	0
05/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.70	C	Can-Do Future	0.19600	0.20400	0
05/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.75	C	Can-Do Future	0.15000	0.15900	0
05/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.65	C	Can-Do Future	0.24300	0.25100	0
05/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.65	P	Can-Do Future	0.00200	0.00200	0
05/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.75	P	Can-Do Future	0.00900	0.01000	0
05/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.70	P	Can-Do Future	0.00500	0.00500	20,000
05/08/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.20720	7.29990	24,680
05/08/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.56600	0.65500	0
05/08/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.51900	0.60700	0
05/08/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.61400	0.70400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.03500	0.05200	0
05/08/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.04300	0.06400	0
05/08/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.25500	0.33100	0
05/08/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11800	0.17700	0
05/08/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02800	0.04200	0
05/08/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.14800	0.21200	0
05/08/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00500	0.00800	0
05/08/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.47200	0.55900	0
05/08/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00400	0.00600	0
05/08/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.42600	0.51200	0
05/08/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.18100	0.25000	0
05/08/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00200	0.00400	0
05/08/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00300	0.00500	0
05/08/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.05300	0.07800	0
05/08/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.24600	0.17800	0
05/08/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.84600	0.75500	0
05/08/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.94500	0.85400	0
05/08/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.07400	0.05000	0
05/08/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.01900	0.01200	0
05/08/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.79700	0.70600	0
05/08/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.01500	0.00900	0
05/08/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.74800	0.65800	0
05/08/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.09100	0.06200	0
05/08/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.37100	0.29200	0
05/08/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.11100	0.07700	0
05/08/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.04800	0.03100	0
05/08/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.28600	0.21400	0
05/08/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.32800	0.25200	0
05/08/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00700	0.00400	0
05/08/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01200	0.00700	0
05/08/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00900	0.00500	0
05/08/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.23320	7.31700	1,120
05/08/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.62400	0.69000	0
05/08/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.58200	0.64600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.66700	0.73600	0
05/08/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12400	0.13800	0
05/08/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18100	0.20500	0
05/08/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.24800	0.18800	0
05/08/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.39100	0.32100	0
05/08/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03400	0.01900	0
05/08/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04900	0.02900	0
05/08/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04100	0.02300	0
05/08/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.26680	7.34090	1,163
05/08/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.27400	0.31500	0
05/08/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.25200	0.28900	0
05/08/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.30000	0.34300	0
05/08/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.21500	0.24300	0
05/08/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.45300	0.50400	0
05/08/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.12000	0.13700	0
05/08/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.19800	0.22400	0
05/08/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.41900	0.46900	0
05/08/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.08300	1.15400	0
05/08/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01600	0.01300	0
05/08/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.15200	0.12800	0
05/08/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.38100	0.33300	0
05/08/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.60300	0.54600	0
05/08/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.13600	0.11300	0
05/08/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.34800	0.30200	0
05/08/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.23300	0.20200	0
05/08/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.28500	0.24800	0
05/08/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.25700	0.22400	0
05/08/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.32110	8.36430	0
05/08/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.42200	1.45800	0
05/08/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.39300	1.42000	0
05/08/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.46000	1.49600	0
05/08/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.38900	0.38200	0
05/08/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.42200	0.40600	0
05/08/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.40100	0.39400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.04910	7.10930	115
05/08/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.04700	0.07600	0
05/08/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03700	0.06300	0
05/08/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.05800	0.09200	0
05/08/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00400	0.00800	0
05/08/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00500	0.01000	0
05/08/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00300	0.00700	0
05/08/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01200	0.02300	0
05/08/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.46200	0.52100	0
05/08/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.20600	0.26300	0
05/08/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00200	0.00400	0
05/08/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.90300	0.84500	0
05/08/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.05700	0.05400	0
05/08/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01300	0.01200	0
05/08/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.51300	0.46400	0
05/08/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.80400	0.74800	0
05/08/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.70600	0.65100	0
05/08/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.75500	0.69900	0
05/08/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.20900	0.18300	0
05/08/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.28800	0.25400	0
05/08/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.24800	0.21700	0
05/08/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.12930	7.18840	0
05/08/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.16100	0.19200	0
05/08/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.14500	0.17400	0
05/08/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.17900	0.21200	0
05/08/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.06700	0.08600	0
05/08/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.41600	0.46500	0
05/08/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.07500	0.09600	0
05/08/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.38000	0.42800	0
05/08/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.11600	0.14300	0
05/08/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.34500	0.39200	0
05/08/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.10400	0.12900	0
05/08/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.42500	0.39100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.11600	0.10400	0
05/08/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.38700	0.35500	0
05/08/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.10100	0.09000	0
05/08/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.54600	0.50800	0
05/08/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.08700	0.07700	0
05/08/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.58800	0.54800	0
05/08/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.25000	0.22400	0
05/08/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.31600	0.28600	0
05/08/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.28200	0.25400	0
05/08/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.02460	0.02390	22,388
05/08/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.14520	0.14890	21,898
05/08/2011	CHF / R On 19 September 2011			Foreign Exchange Future	9.08880	9.02220	900
05/08/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.44100	1.37400	0
05/08/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	1.39100	1.32500	0
05/08/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.49100	1.42400	0
05/08/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.72300	0.66100	0
05/08/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.26600	0.22200	0
05/08/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.29200	0.24400	0
05/08/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	1.29200	1.22600	0
05/08/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.31900	0.27000	0
05/08/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.41200	0.35800	0
05/08/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.38000	0.32700	0
05/08/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.24100	0.20100	0
05/08/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.18300	0.14900	0
05/08/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	1.24300	1.17600	0
05/08/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00400	0.00400	0
05/08/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.34400	0.37700	0
05/08/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.25200	0.27900	0
05/08/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.14100	0.15500	0
05/08/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.12300	0.13600	0
05/08/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.18000	0.19800	0
05/08/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.20300	0.22200	0
05/08/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.22700	0.25000	0
05/08/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.03400	0.03900	0
05/08/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
05/08/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00200	0.00300	0
05/08/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00200	0.00200	0
05/08/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.22420	9.15700	100
05/08/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.99800	0.93800	0
05/08/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.95900	0.89900	0
05/08/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	1.03900	0.97800	0
05/08/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.84500	0.78700	0
05/08/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	1.12600	1.06100	0
05/08/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.35800	1.29100	0
05/08/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.80900	0.75200	0
05/08/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.58800	0.53400	0
05/08/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.36200	0.31800	0
05/08/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.46100	0.41100	0
05/08/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.88200	0.82300	0
05/08/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.26400	1.19800	0
05/08/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.50000	1.43300	0
05/08/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.64600	0.59100	0
05/08/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.59600	1.52900	0
05/08/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.70800	0.65200	0
05/08/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.56000	0.50700	0
05/08/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.77400	0.71700	0
05/08/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.43800	0.39000	0
05/08/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.34500	0.30200	0
05/08/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.57100	0.59500	0
05/08/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.41400	0.43300	0
05/08/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.15000	0.16000	0
05/08/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.28600	0.30000	0
05/08/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.18400	0.19500	0
05/08/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02200	0.02200	0
05/08/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.22200	0.23400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/08/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02600	0.02600	0
05/08/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.04000	0.04100	0
05/08/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.10800	0.11600	0
05/08/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.38700	0.40400	0
05/08/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.53800	0.56100	0
05/08/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.26400	0.27700	0
05/08/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.13500	0.14500	0
05/08/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.03400	0.03400	0
05/08/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.05200	0.05400	0
05/08/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.12100	0.13000	0
05/08/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.06500	0.07100	0
05/08/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.08500	0.09200	0
05/08/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.07400	0.08100	0
05/08/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,100.33000	14,092.16000	0
05/08/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.07560	1.07770	0
05/08/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01370	0.01420	0
05/08/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03660	0.03760	0
05/08/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00500	0.00490	0
05/08/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.07940	0.07720	0
05/08/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01100	0.00990	0
05/08/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.03810	0.03650	0
05/08/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.09070	1.09370	0
05/08/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03750	0.03810	0
05/08/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02250	0.02270	0
05/08/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.06240	0.06340	0
05/08/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02170	0.01970	0
05/08/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.08180	0.07900	0
05/08/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.04680	0.04440	0
08/08/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.09130	6.92960	277,816
08/08/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01200	0.00900	0
08/08/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.01100	0.00800	0
08/08/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01400	0.01000	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.02200	0.01500	15,000
08/08/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.06600	0.04100	5,000
08/08/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.34600	0.22300	1,230
08/08/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.27300	0.16300	6,000
08/08/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.05800	0.03600	10,000
08/08/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.03800	0.02500	200
08/08/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.42700	0.29200	0
08/08/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.01700	0.01200	0
08/08/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.47000	0.33100	0
08/08/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.07600	0.04700	0
08/08/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04400	0.02800	0
08/08/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.29100	1.13000	0
08/08/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.01000	0.00800	0
08/08/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.24200	1.08000	0
08/08/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.02900	0.01900	0
08/08/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.79600	0.63900	0
08/08/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.39100	1.23000	0
08/08/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.18000	0.10700	0
08/08/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.51400	0.37000	6,060
08/08/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.15300	0.09300	6,060
08/08/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/08/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.08800	0.05300	8,880
08/08/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.55900	0.41200	0
08/08/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.38600	0.25700	0
08/08/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11600	0.07000	6,250
08/08/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.30900	0.19200	2,480
08/08/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.05000	0.03100	0
08/08/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.24000	0.14200	0
08/08/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.03300	0.02200	0
08/08/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.13400	0.08100	0
08/08/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.20800	0.12300	9,143
08/08/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.69900	0.54500	0
08/08/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.02600	0.01700	0
08/08/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.34100	1.18000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.10100	0.06100	500
08/08/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.26000	0.38100	0
08/08/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/08/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.68500	0.83700	0
08/08/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00800	0.01500	0
08/08/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.11700	0.19300	0
08/08/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.19300	0.30100	0
08/08/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.59200	0.74200	0
08/08/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.09900	0.16200	0
08/08/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.45900	0.60100	0
08/08/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.01800	0.03200	8,880
08/08/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.04500	0.07700	1,980
08/08/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.06800	0.11200	0
08/08/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.22500	0.34000	0
08/08/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.29700	0.42300	0
08/08/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.70900	2.87000	0
08/08/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.16200	0.26300	0
08/08/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.13900	0.22700	0
08/08/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/08/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00500	0.00900	0
08/08/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.63800	0.78900	0
08/08/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/08/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.06900	1.22800	0
08/08/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/08/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.50300	0.64800	0
08/08/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.33500	0.46700	0
08/08/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02900	0.05100	200
08/08/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.82600	0.98200	0
08/08/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03600	0.06200	5,980
08/08/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02300	0.04000	0
08/08/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.54700	0.69500	0
08/08/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.08200	0.13300	10,000
08/08/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.41700	0.55600	0
08/08/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.05500	0.09300	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.37500	0.51100	2,800
08/08/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.92300	1.08000	0
08/08/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.73100	0.88500	0
08/08/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.02000	1.17800	0
08/08/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.97100	1.12900	0
08/08/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.18590	7.02200	53,927
08/08/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.22800	0.17000	0
08/08/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.21300	0.15800	0
08/08/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.24500	0.18200	0
08/08/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.54500	0.42500	6,425
08/08/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09700	0.07300	0
08/08/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.26200	0.19600	5,560
08/08/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.05100	0.89900	0
08/08/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.38400	0.28200	0
08/08/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.18500	0.13800	500
08/08/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.78000	0.64200	0
08/08/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.28100	0.21000	5,000
08/08/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.69700	0.56500	0
08/08/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.34200	1.18200	0
08/08/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.11700	0.08800	0
08/08/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.82300	0.68300	0
08/08/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.95700	0.81000	0
08/08/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.09100	0.06900	0
08/08/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.24400	1.08500	0
08/08/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.19900	0.14800	0
08/08/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.58100	0.45800	0
08/08/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.51000	0.39300	200
08/08/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.10900	0.08200	0
08/08/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.14200	0.10600	0
08/08/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.47600	0.36300	560
08/08/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.91100	0.76600	0
08/08/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.86700	0.72400	0
08/08/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.19500	1.03700	0
08/08/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.12400	0.09300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.16200	0.12100	0
08/08/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.65700	0.52800	0
08/08/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.07100	0.10600	5,000
08/08/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.57600	0.69900	0
08/08/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.73800	0.87100	0
08/08/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00900	0.01500	0
08/08/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.03100	0.05200	0
08/08/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.02500	0.04400	0
08/08/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.14000	0.19100	0
08/08/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.65600	0.78400	0
08/08/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.82300	0.96000	0
08/08/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.12400	0.17100	0
08/08/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.09500	0.13600	5,000
08/08/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.46300	0.57600	0
08/08/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00800	0.01300	0
08/08/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.95500	1.09700	0
08/08/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.02100	0.03800	0
08/08/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.03700	0.06100	0
08/08/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.78100	0.91600	0
08/08/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.29500	0.38800	0
08/08/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00600	0.01000	0
08/08/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.06100	0.09300	560
08/08/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.04400	0.07000	0
08/08/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.32600	0.42400	0
08/08/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.01500	0.02700	5,000
08/08/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.49900	0.61600	0
08/08/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.19800	0.26000	0
08/08/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.91100	1.05100	0
08/08/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.35900	0.46000	0
08/08/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.10900	0.15300	0
08/08/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.42700	0.53600	0
08/08/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.39200	0.49800	0
08/08/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.28130	7.11510	17,871
08/08/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.50100	0.39800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.47300	0.37300	0
08/08/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.52900	0.42300	0
08/08/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.52100	0.41600	0
08/08/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.44000	0.34700	30,100
08/08/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.39100	0.31100	0
08/08/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.64500	0.52900	0
08/08/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.41500	0.32900	0
08/08/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.67900	0.56000	0
08/08/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.28500	0.22700	0
08/08/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.19200	0.15400	0
08/08/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.33200	0.26600	0
08/08/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.14000	0.11300	0
08/08/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.71400	0.59200	0
08/08/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.13400	0.10800	0
08/08/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.61300	0.49900	0
08/08/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.18300	0.14700	0
08/08/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.46600	0.36600	10,000
08/08/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.58100	0.47000	0
08/08/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.20200	0.16100	0
08/08/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.16000	0.12800	0
08/08/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.35000	0.28000	0
08/08/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.36900	0.29500	0
08/08/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.75000	0.62500	0
08/08/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.31600	0.25200	0
08/08/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.15300	0.12300	0
08/08/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.21100	0.16900	0
08/08/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.49300	0.39100	0
08/08/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.78700	0.65900	0
08/08/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.22200	0.17700	0
08/08/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.17500	0.14000	0
08/08/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.94400	1.07500	0
08/08/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.74100	0.86200	0
08/08/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.10600	0.14400	0
08/08/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.26200	0.32600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.78000	0.90400	0
08/08/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.07200	1.20800	0
08/08/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.48500	0.58700	0
08/08/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.11900	0.16000	0
08/08/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.38800	0.48000	0
08/08/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.41900	0.51500	0
08/08/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.02900	1.16300	0
08/08/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.82100	0.94600	0
08/08/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.20000	0.25500	0
08/08/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.28500	0.35100	0
08/08/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.90200	1.03200	0
08/08/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.18200	0.23400	0
08/08/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.20300	1.34300	0
08/08/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.13300	0.17700	10,000
08/08/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.15900	1.29800	0
08/08/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.45100	0.55100	0
08/08/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.86100	0.98900	0
08/08/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.55400	0.66200	0
08/08/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.14800	0.19500	0
08/08/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.33400	0.41400	0
08/08/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.16400	0.21400	0
08/08/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.36000	0.44600	0
08/08/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.30900	0.38200	0
08/08/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.24000	0.30100	1,000
08/08/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.23400	0.29400	0
08/08/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.27800	0.34400	0
08/08/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.25600	0.31900	0
08/08/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.37850	7.21060	2,000
08/08/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.50900	0.42100	0
08/08/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.48500	0.40300	0
08/08/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.53400	0.44000	0
08/08/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.35600	0.42900	0
08/08/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.40700	0.49200	0
08/08/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.38100	0.46000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.47870	7.31080	85
08/08/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.65700	0.56000	0
08/08/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.60700	0.51600	42,000
08/08/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.63200	0.53800	0
08/08/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.68300	0.58400	16,000
08/08/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.35400	0.42300	0
08/08/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.42800	0.50500	0
08/08/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.40300	0.47700	0
08/08/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.37800	0.44900	0
08/08/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.57760	7.41050	0
08/08/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.55300	0.48300	0
08/08/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.53700	0.46800	0
08/08/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.57100	0.49800	0
08/08/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.46100	0.40200	300
08/08/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.64300	0.73800	0
08/08/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.88300	0.99200	0
08/08/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.70900	0.80800	0
08/08/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.67500	0.77300	0
08/08/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.53210	8.37060	0
08/08/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.15700	1.07700	0
08/08/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.34700	1.25800	200
08/08/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.14000	1.06000	0
08/08/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.17400	1.09400	0
08/08/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.09200	1.17300	0
08/08/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.81500	0.88700	0
08/08/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.15800	1.23900	0
08/08/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.12500	1.20600	0
08/08/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.37620	9.21470	0
08/08/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.57600	1.48900	0
08/08/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.59400	1.50700	0
08/08/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.55800	1.47200	0
08/08/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.43200	1.50700	0
08/08/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.36800	1.44200	0
08/08/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.40000	1.47400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.09130	6.92960	449
08/08/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.15327	0.09304	0
08/08/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.13367	0.08086	0
08/08/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.17959	0.10709	0
08/08/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.11640	0.07033	50
08/08/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.13829	0.22749	0
08/08/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.22510	0.34073	0
08/08/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.19237	0.30126	0
08/08/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.16197	0.26344	0
08/08/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.18590	7.02200	31
08/08/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.38436	0.28154	0
08/08/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.35651	0.26167	0
08/08/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.41365	0.30726	0
08/08/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.17775	0.23526	0
08/08/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.22061	0.28967	0
08/08/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.19846	0.25954	0
08/08/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.57020	11.34550	28,737
08/08/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.25900	0.15000	0
08/08/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.23100	0.13400	0
08/08/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.28900	0.16700	0
08/08/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.18800	0.10700	8,945
08/08/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.07000	0.03700	0
08/08/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.62600	0.43500	3,455
08/08/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	1.08400	0.86500	0
08/08/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.46400	0.29400	1,200
08/08/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.75700	0.55400	0
08/08/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.66900	0.47300	0
08/08/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.54300	0.36100	630
08/08/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.50300	0.32700	0
08/08/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.11000	0.06000	0
08/08/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.15300	0.08500	0
08/08/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.13700	0.07500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.42600	0.26300	0
08/08/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.84800	0.63900	0
08/08/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.17000	0.09500	0
08/08/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.94100	0.72800	0
08/08/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.12300	0.06700	0
08/08/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.40300	0.57200	0
08/08/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.02100	0.03300	0
08/08/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.30000	0.45000	0
08/08/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.02800	0.04400	0
08/08/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.10600	0.16800	0
08/08/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.36700	0.53000	0
08/08/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.33300	0.49000	0
08/08/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.44000	0.61500	0
08/08/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.08300	0.13200	0
08/08/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.04900	0.07800	1,200
08/08/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.09400	0.14900	0
08/08/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.03700	0.05900	630
08/08/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.07300	0.11600	0
08/08/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.01400	0.02000	5,490
08/08/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.60000	0.79200	200
08/08/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.05600	0.09000	0
08/08/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.26800	0.41200	100
08/08/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.16900	0.27200	0
08/08/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.21100	0.33900	0
08/08/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.18900	0.30500	200
08/08/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.71400	11.48570	9,549
08/08/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.43200	0.32400	0
08/08/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.40700	0.30600	0
08/08/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.45900	0.34200	0
08/08/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.23500	0.17100	0
08/08/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.63600	0.48600	0
08/08/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.32800	0.24300	0
08/08/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.38600	0.28900	0
08/08/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.27000	1.05300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.08800	0.89000	0
08/08/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.07400	0.10400	0
08/08/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.05600	0.06700	0
08/08/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.42200	0.55300	0
08/08/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.51400	0.65700	0
08/08/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.22200	0.30000	0
08/08/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.72100	0.88500	250
08/08/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.34500	0.45600	0
08/08/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.39300	0.52000	0
08/08/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.36800	0.48800	0
08/08/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.85720	11.62720	2,862
08/08/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.73800	0.59900	0
08/08/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.70800	0.57300	0
08/08/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.76800	0.62500	0
08/08/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.67900	0.54800	0
08/08/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.50200	0.41000	0
08/08/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.03900	0.86600	0
08/08/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.54600	0.44500	0
08/08/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.36400	0.29500	0
08/08/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.80000	0.65200	0
08/08/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.11400	0.93400	0
08/08/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.96700	0.80100	0
08/08/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.59700	0.48300	0
08/08/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.44000	0.55600	0
08/08/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.21000	0.27400	0
08/08/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.15700	0.20700	0
08/08/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.29300	0.37500	0
08/08/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.80700	0.96800	0
08/08/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.48900	0.61800	0
08/08/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.18200	0.23900	0
08/08/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.54500	0.68300	0
08/08/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.37200	0.47100	0
08/08/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.31100	0.39800	0
08/08/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.35100	0.44600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.33100	0.42200	0
08/08/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.00750	11.77370	0
08/08/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.70300	0.59000	0
08/08/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.72900	0.61000	0
08/08/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.67800	0.57100	0
08/08/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.57100	0.69700	0
08/08/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.52200	0.63600	0
08/08/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.54600	0.66600	0
08/08/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09140	0.08830	12,358
08/08/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01142	0.00835	0
08/08/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00248	0.00125	0
08/08/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02140	0.01830	0
08/08/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/08/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40860	11.41170	0
08/08/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
08/08/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00108	0.00295	0
08/08/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00002	0.00005	0
08/08/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09270	0.08960	25
08/08/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01305	0.01028	0
08/08/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00567	0.00404	0
08/08/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02275	0.01966	0
08/08/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00005	0.00006	0
08/08/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00297	0.00444	0
08/08/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00035	0.00068	0
08/08/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.05750	9.82350	62,109
08/08/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.45700	0.27200	0
08/08/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.41600	0.23900	0
08/08/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.49900	0.30800	0
08/08/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.33900	0.17900	5,655
08/08/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.06900	0.03200	3,590
08/08/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.77000	0.55200	0
08/08/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.10500	0.05000	6,195

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.20600	0.10400	0
08/08/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.03300	0.01500	0
08/08/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.67700	0.46500	0
08/08/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.04500	0.02000	0
08/08/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.03800	0.01800	0
08/08/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.05200	0.02400	0
08/08/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.49500	0.70100	0
08/08/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.58100	0.79500	0
08/08/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.53800	0.74700	0
08/08/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.02000	0.04200	0
08/08/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.62600	0.84200	0
08/08/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.14900	0.28100	0
08/08/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.29800	0.47700	0
08/08/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.01300	0.02900	6,195
08/08/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.41200	0.60900	0
08/08/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.04200	0.08500	2,065
08/08/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.08200	0.15600	0
08/08/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.05900	0.11600	0
08/08/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.05000	0.09900	0
08/08/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.17930	9.93730	5,028
08/08/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.54500	0.39100	0
08/08/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.51400	0.36500	0
08/08/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.57800	0.41800	0
08/08/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.42600	0.29700	0
08/08/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.72200	0.54000	0
08/08/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.84100	0.64400	0
08/08/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.92500	0.72000	0
08/08/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.04600	0.08300	0
08/08/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.06200	0.10700	0
08/08/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.09300	0.15300	0
08/08/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.24700	0.36000	0
08/08/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.14900	0.23100	0
08/08/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.18500	0.27800	0
08/08/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.16600	0.25400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.30360	10.05370	8,503
08/08/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.54600	0.41100	0
08/08/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.52000	0.39200	0
08/08/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.57200	0.43100	0
08/08/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.31000	1.07700	0
08/08/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.47100	0.35700	0
08/08/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.72000	0.55600	0
08/08/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.35600	1.12100	0
08/08/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.34300	0.25900	0
08/08/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.65800	0.50300	0
08/08/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.25400	0.34900	0
08/08/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.63900	0.80500	0
08/08/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05200	0.06700	0
08/08/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.21600	0.30200	0
08/08/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.41700	0.55300	0
08/08/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.05600	0.07300	0
08/08/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.31800	0.42700	0
08/08/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.36600	0.48800	0
08/08/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.34200	0.45700	0
08/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.12760	6.96500	0
08/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.48700	0.36200	0
08/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.44900	0.32800	0
08/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.52700	0.39800	0
08/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.28200	0.19000	14,286
08/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.12800	0.08600	6,757
08/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.40000	0.52100	0
08/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.04900	0.08300	0
08/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.15400	0.22500	0
08/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.07100	0.11300	0
08/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.05900	0.09700	0
08/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011			Can-Do Future	7.05200	6.89130	0
08/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.70	C	Can-Do Future	0.35200	0.19600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.65	C	Can-Do Future	0.40200	0.24300	0
08/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.75	C	Can-Do Future	0.30200	0.15000	0
08/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.75	P	Can-Do Future	0.00000	0.00900	0
08/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.65	P	Can-Do Future	0.00000	0.00200	0
08/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.70	P	Can-Do Future	0.00000	0.00500	20,000
08/08/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.28290	7.20720	24,880
08/08/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.64100	0.56600	0
08/08/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.59300	0.51900	0
08/08/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.68900	0.61400	0
08/08/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.05000	0.03500	0
08/08/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06200	0.04300	0
08/08/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.32100	0.25500	0
08/08/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.17100	0.11800	0
08/08/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04100	0.02800	0
08/08/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.20500	0.14800	0
08/08/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00800	0.00500	0
08/08/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.54500	0.47200	0
08/08/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00600	0.00400	0
08/08/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.49800	0.42600	0
08/08/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.24100	0.18100	0
08/08/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00300	0.00200	0
08/08/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00500	0.00300	0
08/08/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07500	0.05300	0
08/08/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.19200	0.24600	0
08/08/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.77200	0.84600	0
08/08/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.87000	0.94500	0
08/08/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.05800	0.07400	0
08/08/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.01500	0.01900	0
08/08/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.72300	0.79700	0
08/08/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.01200	0.01500	0
08/08/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.67500	0.74800	0
08/08/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.07200	0.09100	0
08/08/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.30800	0.37100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.08800	0.11100	0
08/08/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.03800	0.04800	0
08/08/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.22900	0.28600	0
08/08/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.26700	0.32800	0
08/08/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00600	0.00700	0
08/08/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01000	0.01200	0
08/08/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00800	0.00900	0
08/08/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.30850	7.23320	1,120
08/08/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.69800	0.62400	0
08/08/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.64600	0.58200	0
08/08/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.74100	0.66700	0
08/08/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14800	0.12400	0
08/08/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.21500	0.18100	0
08/08/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.20700	0.24800	0
08/08/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.34000	0.39100	0
08/08/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03300	0.03400	0
08/08/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03800	0.04900	0
08/08/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04000	0.04100	0
08/08/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.34220	7.26680	1,163
08/08/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.32700	0.27400	0
08/08/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.30100	0.25200	0
08/08/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.35500	0.30000	0
08/08/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.25500	0.21500	0
08/08/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.51600	0.45300	0
08/08/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.15000	0.12000	0
08/08/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.23700	0.19800	0
08/08/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.15900	1.08300	0
08/08/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.48100	0.41900	0
08/08/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.13900	0.15200	0
08/08/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01700	0.01600	0
08/08/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.34500	0.38100	0
08/08/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.55800	0.60300	0
08/08/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.12400	0.13600	0
08/08/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.31300	0.34800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.21300	0.23300	0
08/08/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.25900	0.28500	0
08/08/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.23500	0.25700	0
08/08/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.36490	8.32110	0
08/08/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.46300	1.42200	0
08/08/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.42500	1.39300	0
08/08/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.50200	1.46000	0
08/08/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.38700	0.38900	0
08/08/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.41000	0.42200	0
08/08/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.39800	0.40100	0
08/08/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.15480	7.04910	115
08/08/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.07900	0.04700	0
08/08/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.06500	0.03700	0
08/08/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09700	0.05800	0
08/08/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00700	0.00400	0
08/08/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00900	0.00500	0
08/08/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00600	0.00300	0
08/08/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02200	0.01200	0
08/08/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.56400	0.46200	0
08/08/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.29400	0.20600	0
08/08/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00400	0.00200	0
08/08/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.79900	0.90300	0
08/08/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.03900	0.05700	0
08/08/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00900	0.01300	0
08/08/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.41700	0.51300	0
08/08/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.70100	0.80400	0
08/08/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.60400	0.70600	0
08/08/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.65200	0.75500	0
08/08/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.14200	0.20900	0
08/08/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.21000	0.28800	0
08/08/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.17400	0.24800	0
08/08/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.23850	7.12930	0
08/08/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21100	0.16100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19100	0.14500	0
08/08/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.23700	0.17900	0
08/08/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.09300	0.06700	0
08/08/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.50600	0.41600	0
08/08/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.10300	0.07500	0
08/08/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.46700	0.38000	0
08/08/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.15600	0.11600	0
08/08/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.14100	0.10400	0
08/08/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.42900	0.34500	0
08/08/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.09100	0.11600	0
08/08/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.35300	0.42500	0
08/08/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.31800	0.38700	0
08/08/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.07900	0.10100	0
08/08/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.46500	0.54600	0
08/08/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.06800	0.08700	0
08/08/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.50500	0.58800	0
08/08/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.19900	0.25000	0
08/08/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.25300	0.31600	0
08/08/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.22300	0.28200	0
08/08/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.02460	0.02460	22,388
08/08/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.14520	0.14520	21,898
08/08/2011	CHF / R On 19 September 2011			Foreign Exchange Future	9.33280	9.08880	900
08/08/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.68400	1.44100	0
08/08/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	1.63500	1.39100	0
08/08/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.73400	1.49100	0
08/08/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.95100	0.72300	0
08/08/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.41300	0.26600	0
08/08/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.44800	0.29200	0
08/08/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	1.53500	1.29200	0
08/08/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.48400	0.31900	0
08/08/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.59900	0.41200	0
08/08/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.56000	0.38000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.38000	0.24100	0
08/08/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.29000	0.18300	0
08/08/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	1.48600	1.24300	0
08/08/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00300	0.00400	0
08/08/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.20700	0.34400	0
08/08/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.14700	0.25200	0
08/08/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.07700	0.14100	0
08/08/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.06600	0.12300	0
08/08/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.10100	0.18000	0
08/08/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00200	0.00300	0
08/08/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.11500	0.20300	0
08/08/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.13000	0.22700	0
08/08/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.01800	0.03400	0
08/08/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00100	0.00200	0
08/08/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
08/08/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00100	0.00200	0
08/08/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.47390	9.22420	100
08/08/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	1.21800	0.99800	0
08/08/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	1.17100	0.95900	0
08/08/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	1.26500	1.03900	0
08/08/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	1.03700	0.84500	0
08/08/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	1.35900	1.12600	0
08/08/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.59800	1.35800	0
08/08/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.99600	0.80900	0
08/08/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.73700	0.58800	0
08/08/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.45600	0.36200	0
08/08/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.58400	0.46100	0
08/08/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	1.07900	0.88200	0
08/08/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.50200	1.26400	0
08/08/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.74400	1.50000	0
08/08/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.80600	0.64600	0
08/08/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.84100	1.59600	0
08/08/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.87900	0.70800	0
08/08/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.70500	0.56000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.95600	0.77400	0
08/08/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.55600	0.43800	0
08/08/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.43400	0.34500	0
08/08/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.41000	0.57100	0
08/08/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.28200	0.41400	0
08/08/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.08200	0.15000	0
08/08/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.18100	0.28600	0
08/08/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.10500	0.18400	0
08/08/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01700	0.02200	0
08/08/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.13200	0.22200	0
08/08/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02000	0.02600	0
08/08/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.02800	0.04000	0
08/08/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.05500	0.10800	0
08/08/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.26000	0.38700	0
08/08/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.38200	0.53800	0
08/08/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.16300	0.26400	0
08/08/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.07200	0.13500	0
08/08/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.02400	0.03400	0
08/08/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.03500	0.05200	0
08/08/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.06300	0.12100	0
08/08/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.04100	0.06500	0
08/08/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.04700	0.08500	0
08/08/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.04400	0.07400	0
08/08/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,452.91000	14,100.33000	0
08/08/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.10200	1.07560	0
08/08/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02440	0.01370	0
08/08/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.05680	0.03660	0
08/08/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00920	0.00500	0
08/08/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.05720	0.07940	0
08/08/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00480	0.01100	0
08/08/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.02240	0.03810	0
08/08/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.11770	1.09070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.05150	0.03750	0
08/08/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.03170	0.02250	0
08/08/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.08220	0.06240	0
08/08/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.01450	0.02170	0
08/08/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.06400	0.08180	0
08/08/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.03380	0.04680	0
10/08/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.27160	7.09130	242,482
10/08/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03000	0.01200	0
10/08/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02600	0.01100	0
10/08/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03300	0.01400	3,000
10/08/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.05200	0.02200	15,000
10/08/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.13500	0.06600	5,000
10/08/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.50400	0.34600	1,230
10/08/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.42200	0.27300	6,000
10/08/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.08400	0.03800	200
10/08/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.59100	0.42700	0
10/08/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.12000	0.05800	10,000
10/08/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.68300	0.51400	6,060
10/08/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.28000	0.15300	6,060
10/08/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00100	0.00000	0
10/08/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.17100	0.08800	8,880
10/08/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.22100	0.11600	6,250
10/08/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.73000	0.55900	0
10/08/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.54700	0.38600	0
10/08/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.46200	0.30900	1,980
10/08/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.10600	0.05000	0
10/08/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.38400	0.24000	0
10/08/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.15200	0.07600	0
10/08/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.04100	0.01700	0
10/08/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.07400	0.03300	0
10/08/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.24900	0.13400	0
10/08/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.34700	0.20800	9,143
10/08/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.87500	0.69900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.05900	0.02600	0
10/08/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.52200	1.34100	0
10/08/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.19500	0.10100	0
10/08/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.09400	0.04400	0
10/08/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.47200	1.29100	0
10/08/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.02400	0.01000	0
10/08/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.42200	1.24200	0
10/08/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.06600	0.02900	0
10/08/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.97300	0.79600	0
10/08/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.57200	1.39100	0
10/08/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.31200	0.18000	0
10/08/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.63600	0.47000	0
10/08/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01400	0.02900	200
10/08/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.09000	0.13900	0
10/08/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00100	0.00500	0
10/08/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.49400	0.63800	0
10/08/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
10/08/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.90200	1.06900	0
10/08/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.37200	0.50300	0
10/08/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.17300	0.26000	0
10/08/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.53700	0.68500	0
10/08/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00300	0.00800	0
10/08/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.07500	0.11700	0
10/08/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.12700	0.19300	0
10/08/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.45200	0.59200	0
10/08/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.66900	0.82600	0
10/08/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.23000	0.33500	0
10/08/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.06200	0.09900	0
10/08/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.33400	0.45900	0
10/08/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.02500	0.04500	1,980
10/08/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.04000	0.06800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00800	0.01800	8,880
10/08/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.14900	0.22500	0
10/08/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.19900	0.29700	0
10/08/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.52900	2.70900	0
10/08/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.10800	0.16200	0
10/08/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.41200	0.54700	0
10/08/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01900	0.03600	5,980
10/08/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01100	0.02300	0
10/08/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.05000	0.08200	10,000
10/08/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.29800	0.41700	0
10/08/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.03200	0.05500	10,000
10/08/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.26300	0.37500	2,800
10/08/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.76100	0.92300	0
10/08/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.58000	0.73100	0
10/08/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.85400	1.02000	0
10/08/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.80800	0.97100	0
10/08/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.36730	7.18590	60,805
10/08/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.33700	0.22800	0
10/08/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.31700	0.21300	0
10/08/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36000	0.24500	0
10/08/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.70000	0.54500	6,425
10/08/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.15800	0.09700	0
10/08/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.52600	0.38400	0
10/08/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.38400	0.26200	5,560
10/08/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.22900	1.05100	0
10/08/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.28100	0.18500	500
10/08/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.94700	0.78000	0
10/08/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.99200	0.82300	0
10/08/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.13300	0.95700	0
10/08/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.15000	0.09100	0
10/08/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.42400	1.24400	0
10/08/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.29900	0.19900	0
10/08/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.73800	0.58100	0
10/08/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.66200	0.51000	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.17700	0.10900	0
10/08/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.22200	0.14200	0
10/08/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.18700	0.11700	0
10/08/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.41000	0.28100	5,000
10/08/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.86100	0.69700	0
10/08/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.62600	0.47600	560
10/08/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.08500	0.91100	0
10/08/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.03700	0.86700	0
10/08/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.37500	1.19500	0
10/08/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.19800	0.12400	0
10/08/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.25000	0.16200	0
10/08/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.81900	0.65700	0
10/08/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.52200	1.34200	0
10/08/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00500	0.00600	0
10/08/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05200	0.07100	5,000
10/08/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.48300	0.57600	0
10/08/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.63100	0.73800	0
10/08/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00800	0.00900	0
10/08/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.02000	0.03100	0
10/08/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.01800	0.02500	0
10/08/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.10900	0.14000	0
10/08/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.04400	0.06100	560
10/08/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.67000	0.78100	0
10/08/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.24300	0.29500	0
10/08/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.55500	0.65600	0
10/08/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.71000	0.82300	0
10/08/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.09500	0.12400	0
10/08/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.07100	0.09500	5,000
10/08/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.38200	0.46300	0
10/08/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00700	0.00800	0
10/08/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.83300	0.95500	0
10/08/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.01600	0.02100	0
10/08/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.02500	0.03700	0
10/08/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.03000	0.04400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.01200	0.01500	5,000
10/08/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.41400	0.49900	0
10/08/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.26700	0.32600	0
10/08/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.15900	0.19800	0
10/08/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.79100	0.91100	0
10/08/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.29300	0.35900	0
10/08/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.08300	0.10900	0
10/08/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.35000	0.42700	0
10/08/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.32000	0.39200	0
10/08/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.46240	7.28130	17,906
10/08/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.64500	0.50100	0
10/08/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.61600	0.47300	0
10/08/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.67600	0.52900	0
10/08/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.66700	0.52100	0
10/08/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.58000	0.44000	30,100
10/08/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.52700	0.39100	0
10/08/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.79800	0.64500	0
10/08/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.55300	0.41500	0
10/08/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.83400	0.67900	0
10/08/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.39600	0.28500	0
10/08/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.27900	0.19200	0
10/08/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.45500	0.33200	0
10/08/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.20900	0.14000	0
10/08/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.87000	0.71400	0
10/08/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.20100	0.13400	0
10/08/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.76400	0.61300	0
10/08/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.26700	0.18300	0
10/08/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.60800	0.46600	10,000
10/08/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.90800	0.75000	0
10/08/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.43300	0.31600	0
10/08/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.22700	0.15300	0
10/08/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.30400	0.21100	0
10/08/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.63700	0.49300	0
10/08/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.94700	0.78700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.31700	0.22200	0
10/08/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.25600	0.17500	0
10/08/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.29100	0.20200	0
10/08/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.23600	0.16000	0
10/08/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.47800	0.35000	0
10/08/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.50200	0.36900	0
10/08/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.73100	0.58100	0
10/08/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.16900	0.20000	0
10/08/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.34000	0.38800	0
10/08/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.36600	0.41900	0
10/08/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.92400	1.02900	0
10/08/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.72900	0.82100	0
10/08/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.84400	0.94400	0
10/08/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.65500	0.74100	0
10/08/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.08500	0.10600	0
10/08/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.22500	0.26200	0
10/08/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.69200	0.78000	0
10/08/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.96500	1.07200	0
10/08/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.42100	0.48500	0
10/08/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.09600	0.11900	0
10/08/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.24600	0.28500	0
10/08/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.80500	0.90200	0
10/08/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.15200	0.18200	0
10/08/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.08900	1.20300	0
10/08/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.10800	0.13300	10,000
10/08/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.04700	1.15900	0
10/08/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.39300	0.45100	0
10/08/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.76700	0.86100	0
10/08/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.48400	0.55400	0
10/08/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.12200	0.14800	0
10/08/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.29100	0.33400	0
10/08/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.13600	0.16400	0
10/08/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.31500	0.36000	0
10/08/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.26800	0.30900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.20500	0.24000	1,000
10/08/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.20000	0.23400	0
10/08/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.24000	0.27800	0
10/08/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.21900	0.25600	0
10/08/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.55810	7.37850	2,009
10/08/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.65300	0.50900	0
10/08/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.62700	0.48500	0
10/08/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.67900	0.53400	0
10/08/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.32100	0.35600	0
10/08/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.36900	0.40700	0
10/08/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.34500	0.38100	0
10/08/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.65740	7.47870	416
10/08/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.80400	0.65700	0
10/08/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.77800	0.63200	0
10/08/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.75300	0.60700	42,000
10/08/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.83100	0.68300	16,000
10/08/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.32400	0.35400	0
10/08/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.39600	0.42800	0
10/08/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.37100	0.40300	0
10/08/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.34700	0.37800	0
10/08/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.75630	7.57760	0
10/08/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.69200	0.55300	0
10/08/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.67300	0.53700	0
10/08/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.58700	0.46100	300
10/08/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.71200	0.57100	0
10/08/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.60600	0.64300	0
10/08/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.83100	0.88300	0
10/08/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.66700	0.70900	0
10/08/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.63600	0.67500	0
10/08/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.71240	8.53210	0
10/08/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.33900	1.15700	0
10/08/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.32200	1.14000	0
10/08/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.53000	1.34700	200
10/08/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.35600	1.17400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.09400	1.09200	0
10/08/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.81800	0.81500	0
10/08/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.16000	1.15800	0
10/08/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.12700	1.12500	0
10/08/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.55650	9.37620	0
10/08/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.79400	1.57600	0
10/08/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.77500	1.55800	0
10/08/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.81300	1.59400	0
10/08/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.40700	1.36800	0
10/08/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.46900	1.43200	0
10/08/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.43800	1.40000	0
10/08/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.27160	7.09130	449
10/08/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.27979	0.15327	0
10/08/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.24934	0.13367	0
10/08/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.22105	0.11640	50
10/08/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.31235	0.17959	0
10/08/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.09075	0.13829	0
10/08/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.14945	0.22510	0
10/08/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.12774	0.19237	0
10/08/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.10819	0.16197	0
10/08/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.36730	7.18590	31
10/08/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.52562	0.38436	0
10/08/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.49472	0.35651	0
10/08/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.55785	0.41365	0
10/08/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.14055	0.17775	0
10/08/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.17742	0.22061	0
10/08/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.15832	0.19846	0
10/08/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.74040	11.57020	22,736
10/08/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.39200	0.25900	0
10/08/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.36100	0.23100	0
10/08/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.42500	0.28900	0
10/08/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.30400	0.18800	5,490

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.13400	0.07000	0
10/08/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.77600	0.62600	3,455
10/08/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	1.24900	1.08400	0
10/08/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.82100	0.66900	0
10/08/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.60800	0.46400	1,200
10/08/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.91100	0.75700	0
10/08/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.69000	0.54300	630
10/08/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.64900	0.50300	0
10/08/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.19300	0.11000	0
10/08/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.25200	0.15300	0
10/08/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.23100	0.13700	0
10/08/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.56900	0.42600	0
10/08/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	1.00500	0.84800	0
10/08/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.27700	0.17000	0
10/08/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.21200	0.12300	0
10/08/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	1.10200	0.94100	0
10/08/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.01200	0.02100	0
10/08/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.32200	0.40300	0
10/08/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.23700	0.30000	0
10/08/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.01500	0.02800	0
10/08/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.07900	0.10600	0
10/08/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.29100	0.36700	0
10/08/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.26200	0.33300	0
10/08/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.35300	0.44000	0
10/08/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.05900	0.08300	0
10/08/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.02100	0.03700	630
10/08/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.05000	0.07300	0
10/08/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.03100	0.04900	1,200
10/08/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.06800	0.09400	0
10/08/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00900	0.01400	5,490
10/08/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.49400	0.60000	200
10/08/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.03600	0.05600	0
10/08/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.21400	0.26800	100
10/08/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.13500	0.16900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.17100	0.21100	0
10/08/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.15200	0.18900	200
10/08/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.88550	11.71400	9,627
10/08/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.56200	0.43200	0
10/08/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.53500	0.40700	0
10/08/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.58900	0.45900	0
10/08/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.32900	0.23500	0
10/08/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.77500	0.63600	0
10/08/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.43700	0.32800	0
10/08/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.50900	0.38600	0
10/08/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.43200	1.27000	0
10/08/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.25000	1.08800	0
10/08/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.06500	0.07400	0
10/08/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.04700	0.05600	0
10/08/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.37400	0.42200	0
10/08/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.45200	0.51400	0
10/08/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.19000	0.22200	0
10/08/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.64400	0.72100	250
10/08/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.30400	0.34500	0
10/08/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.35000	0.39300	0
10/08/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.32700	0.36800	0
10/08/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.02980	11.85720	2,862
10/08/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.86500	0.73800	0
10/08/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.83400	0.70800	0
10/08/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.89600	0.76800	0
10/08/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.80400	0.67900	0
10/08/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.61700	0.50200	0
10/08/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.17500	1.03900	0
10/08/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.66700	0.54600	0
10/08/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.45900	0.36400	0
10/08/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.92800	0.80000	0
10/08/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.25700	1.11400	0
10/08/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.71900	0.59700	0
10/08/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.10100	0.96700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.17100	0.21000	0
10/08/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.38900	0.44000	0
10/08/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.12700	0.15700	0
10/08/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.24800	0.29300	0
10/08/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.72900	0.80700	0
10/08/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.43700	0.48900	0
10/08/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.14500	0.18200	0
10/08/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.48700	0.54500	0
10/08/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.32400	0.37200	0
10/08/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.26600	0.31100	0
10/08/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.30400	0.35100	0
10/08/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.28500	0.33100	0
10/08/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.17620	12.00750	0
10/08/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.81000	0.70300	0
10/08/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.78400	0.67800	0
10/08/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.83600	0.72900	0
10/08/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.46000	0.52200	0
10/08/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.50800	0.57100	0
10/08/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.48400	0.54600	0
10/08/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09510	0.09140	12,358
10/08/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01511	0.01142	0
10/08/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00547	0.00248	0
10/08/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/08/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02510	0.02140	0
10/08/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
10/08/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40490	11.40860	0
10/08/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00037	0.00108	0
10/08/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00001	0.00002	0
10/08/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09650	0.09270	25
10/08/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01670	0.01305	0
10/08/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02654	0.02275	0
10/08/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00853	0.00567	0
10/08/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00203	0.00297	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00004	0.00005	0
10/08/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00020	0.00035	0
10/08/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.30750	10.05750	61,550
10/08/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.68400	0.45700	0
10/08/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.64000	0.41600	0
10/08/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.72900	0.49900	0
10/08/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.55500	0.33900	5,655
10/08/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.18000	0.06900	3,590
10/08/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	1.01200	0.77000	0
10/08/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.24700	0.10500	6,195
10/08/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.40200	0.20600	0
10/08/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.10300	0.03300	0
10/08/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.91600	0.67700	0
10/08/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.12900	0.04500	0
10/08/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.14400	0.05200	0
10/08/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.11500	0.03800	0
10/08/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.40800	0.58100	0
10/08/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.33700	0.49500	0
10/08/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.37200	0.53800	0
10/08/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00900	0.02000	0
10/08/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.44600	0.62600	0
10/08/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.09500	0.14900	0
10/08/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.19000	0.29800	0
10/08/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00500	0.01300	6,195
10/08/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.27300	0.41200	0
10/08/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.02200	0.04200	2,065
10/08/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.04800	0.08200	0
10/08/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.03300	0.05900	0
10/08/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.02700	0.05000	0
10/08/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.43230	10.17930	5,228
10/08/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.75900	0.54500	0
10/08/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.72400	0.51400	0
10/08/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.79500	0.57800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.62600	0.42600	0
10/08/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.94900	0.72200	0
10/08/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.16900	0.92500	0
10/08/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.07700	0.84100	0
10/08/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.04500	0.06200	0
10/08/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.03700	0.04600	0
10/08/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.06700	0.09300	0
10/08/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.19400	0.24700	0
10/08/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.11300	0.14900	0
10/08/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.14200	0.18500	0
10/08/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.12700	0.16600	0
10/08/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.55930	10.30360	8,503
10/08/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.75200	0.54600	0
10/08/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.72400	0.52000	0
10/08/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.78100	0.57200	0
10/08/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.55800	1.31000	0
10/08/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.67000	0.47100	0
10/08/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.94000	0.72000	0
10/08/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.60400	1.35600	0
10/08/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.87400	0.65800	0
10/08/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.50900	0.34300	0
10/08/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.55000	0.63900	0
10/08/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.21500	0.25400	0
10/08/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.04500	0.05200	0
10/08/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.18100	0.21600	0
10/08/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.36100	0.41700	0
10/08/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.04900	0.05600	0
10/08/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.27200	0.31800	0
10/08/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.31500	0.36600	0
10/08/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.29300	0.34200	0
10/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.30850	7.12760	0
10/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.64700	0.48700	0
10/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.60600	0.44900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.69000	0.52700	0
10/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.42100	0.28200	14,286
10/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.21500	0.12800	6,757
10/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.30700	0.40000	0
10/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.03200	0.04900	0
10/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.11300	0.15400	0
10/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.04800	0.07100	0
10/08/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.03900	0.05900	0
10/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011			Can-Do Future	7.17880	7.05200	0
10/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.70	C	Can-Do Future	0.47900	0.35200	0
10/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.75	C	Can-Do Future	0.42900	0.30200	0
10/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.65	C	Can-Do Future	0.52900	0.40200	0
10/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.65	P	Can-Do Future	0.00000	0.00000	0
10/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.75	P	Can-Do Future	0.00000	0.00000	0
10/08/2011	ANY DAY EXPIRY CAAH \$ On 10 August 2011	6.70	P	Can-Do Future	0.00000	0.00000	0
10/08/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.39020	7.28290	24,535
10/08/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.74500	0.64100	0
10/08/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.69700	0.59300	0
10/08/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.79400	0.68900	0
10/08/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.08900	0.05000	0
10/08/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.10600	0.06200	0
10/08/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.41800	0.32100	0
10/08/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.25500	0.17100	0
10/08/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.07500	0.04100	0
10/08/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.29300	0.20500	0
10/08/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01700	0.00800	0
10/08/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.64900	0.54500	0
10/08/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01400	0.00600	0
10/08/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.60100	0.49800	0
10/08/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.33300	0.24100	0
10/08/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00800	0.00300	0
10/08/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.12600	0.07500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01200	0.00500	0
10/08/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.67200	0.77200	0
10/08/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.13600	0.19200	0
10/08/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.76800	0.87000	0
10/08/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.04300	0.05800	0
10/08/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.01100	0.01500	0
10/08/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.62400	0.72300	0
10/08/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00900	0.01200	0
10/08/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.57700	0.67500	0
10/08/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.05300	0.07200	0
10/08/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.23500	0.30800	0
10/08/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.06500	0.08800	0
10/08/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.02800	0.03800	0
10/08/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.16600	0.22900	0
10/08/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.19900	0.26700	0
10/08/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00400	0.00600	0
10/08/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00700	0.01000	0
10/08/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00500	0.00800	0
10/08/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.41460	7.30850	1,180
10/08/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.79200	0.69800	0
10/08/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.74700	0.64600	0
10/08/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.83700	0.74100	0
10/08/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.19100	0.14800	0
10/08/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.29000	0.21500	0
10/08/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.17500	0.20700	0
10/08/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.27600	0.34000	0
10/08/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02200	0.03300	0
10/08/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03200	0.03800	0
10/08/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02700	0.04000	0
10/08/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.44080	7.34220	1,163
10/08/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.40800	0.32700	0
10/08/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.37900	0.30100	0
10/08/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.43800	0.35500	0
10/08/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.32600	0.25500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.60700	0.51600	0
10/08/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.19800	0.15000	0
10/08/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.30100	0.23700	0
10/08/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.57100	0.48100	0
10/08/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.26000	1.15900	0
10/08/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01900	0.01700	0
10/08/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.13000	0.13900	0
10/08/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.31000	0.34500	0
10/08/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.50700	0.55800	0
10/08/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.11600	0.12400	0
10/08/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.28500	0.31300	0
10/08/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.19700	0.21300	0
10/08/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.23800	0.25900	0
10/08/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.21700	0.23500	0
10/08/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.39290	8.36490	0
10/08/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.48500	1.46300	0
10/08/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.44700	1.42500	0
10/08/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.52300	1.50200	0
10/08/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.38000	0.38700	0
10/08/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.40400	0.41000	0
10/08/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.39200	0.39800	0
10/08/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.34630	7.15480	0
10/08/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.18600	0.07900	0
10/08/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.15500	0.06500	0
10/08/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.22000	0.09700	0
10/08/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.02400	0.00700	0
10/08/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.02900	0.00900	0
10/08/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.02000	0.00600	0
10/08/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.06200	0.02200	0
10/08/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.75000	0.56400	0
10/08/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01400	0.00400	0
10/08/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.46600	0.29400	0
10/08/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.02000	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.61800	0.79900	0
10/08/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00400	0.00900	0
10/08/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.26600	0.41700	0
10/08/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.52400	0.70100	0
10/08/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.43300	0.60400	0
10/08/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.47800	0.65200	0
10/08/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.07400	0.14200	0
10/08/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.10900	0.21000	0
10/08/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.09000	0.17400	0
10/08/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.43050	7.23850	0
10/08/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.33900	0.21100	0
10/08/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.31000	0.19100	0
10/08/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.37000	0.23700	0
10/08/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.16000	0.09300	0
10/08/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.67100	0.50600	0
10/08/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.17600	0.10300	0
10/08/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.62900	0.46700	0
10/08/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.25600	0.15600	0
10/08/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.58800	0.42900	0
10/08/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.23200	0.14100	0
10/08/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.25200	0.35300	0
10/08/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.05800	0.09100	0
10/08/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.22600	0.31800	0
10/08/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.04900	0.07900	0
10/08/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.34600	0.46500	0
10/08/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.04100	0.06800	0
10/08/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.38000	0.50500	0
10/08/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.14000	0.19900	0
10/08/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.18000	0.25300	0
10/08/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.15900	0.22300	0
10/08/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00800	0.02460	22,388
10/08/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.25990	0.14520	21,898

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	CHF / R On 19 September 2011			Foreign Exchange Future	10.01320	9.33280	900
10/08/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	2.36300	1.68400	0
10/08/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	2.31400	1.63500	0
10/08/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	2.41300	1.73400	0
10/08/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	1.61600	0.95100	0
10/08/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.97800	0.41300	0
10/08/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	1.02400	0.44800	0
10/08/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	2.21400	1.53500	0
10/08/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	1.07300	0.48400	0
10/08/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	1.22000	0.59900	0
10/08/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	1.17100	0.56000	0
10/08/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.93200	0.38000	0
10/08/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	2.16400	1.48600	0
10/08/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.79900	0.29000	0
10/08/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.03600	0.20700	0
10/08/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00100	0.00300	0
10/08/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.01900	0.14700	0
10/08/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.00800	0.07700	0
10/08/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.00700	0.06600	0
10/08/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.01000	0.10100	0
10/08/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00100	0.00200	0
10/08/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.01100	0.11500	0
10/08/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.01500	0.13000	0
10/08/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.00300	0.01800	0
10/08/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
10/08/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
10/08/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
10/08/2011	CHF / R On 19 December 2011			Foreign Exchange Future	10.16140	9.47390	100
10/08/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	1.88100	1.21800	0
10/08/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	1.83300	1.17100	0
10/08/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	1.92900	1.26500	0
10/08/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	1.69200	1.03700	0
10/08/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	2.02500	1.35900	0
10/08/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	2.27200	1.59800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	1.64500	0.99600	0
10/08/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	1.32900	0.73700	0
10/08/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.93400	0.45600	0
10/08/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	1.11700	0.58400	0
10/08/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	1.73900	1.07900	0
10/08/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	2.17300	1.50200	0
10/08/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	2.42000	1.74400	0
10/08/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	1.41700	0.80600	0
10/08/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	2.51900	1.84100	0
10/08/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	1.50700	0.87900	0
10/08/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	1.28500	0.70500	0
10/08/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	1.59900	0.95600	0
10/08/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.90100	0.43400	0
10/08/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	1.07800	0.55600	0
10/08/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.11700	0.28200	0
10/08/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.19000	0.41000	0
10/08/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.03800	0.08200	0
10/08/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.07400	0.18100	0
10/08/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.04600	0.10500	0
10/08/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00800	0.01700	0
10/08/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.05600	0.13200	0
10/08/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00900	0.02000	0
10/08/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.01200	0.02800	0
10/08/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.02800	0.05500	0
10/08/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.10600	0.26000	0
10/08/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.17300	0.38200	0
10/08/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.06800	0.16300	0
10/08/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.03400	0.07200	0
10/08/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.01100	0.02400	0
10/08/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.01400	0.03500	0
10/08/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.03100	0.06300	0
10/08/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.01800	0.04100	0
10/08/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.02200	0.04700	0
10/08/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.02000	0.04400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,841.02000	14,452.91000	0
10/08/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.13300	1.10200	0
10/08/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.04590	0.02440	0
10/08/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.02160	0.00920	0
10/08/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.08530	0.05680	0
10/08/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00230	0.00480	0
10/08/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.03860	0.05720	0
10/08/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.01290	0.02240	0
10/08/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.14920	1.11770	0
10/08/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.07510	0.05150	0
10/08/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.11010	0.08220	0
10/08/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.05030	0.03170	0
10/08/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.05110	0.06400	0
10/08/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.01090	0.01450	0
10/08/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.02590	0.03380	0
<b>Future Open Interest</b>							<b>519,151.00</b>
<b>Option Open Interest</b>							<b>325,736.00</b>
<b>Grand Total</b>							<b>844,887.00</b>