



# Currency Futures & Options Monthly Statistics

From: 01/12/2011 To: 23/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.10960	8.17640	221,517
01/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.76400	0.83000	0
01/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.71500	0.78100	0
01/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.81300	0.87900	0
01/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.36000	1.42700	500
01/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.22200	0.26600	0
01/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.86200	0.92900	5,560
01/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.96000	2.02600	0
01/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.11100	1.17700	0
01/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.61900	0.68300	11,280
01/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.66000	1.72600	0
01/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.71000	1.77600	0
01/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.86000	1.92600	0
01/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.19500	0.23600	0
01/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.16000	2.22600	0
01/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.66700	0.73200	0
01/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.41000	1.47700	0
01/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.31000	1.37700	200
01/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.28300	0.33200	0
01/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.43500	0.49500	0
01/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.26000	1.32700	560
01/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.81000	1.87600	0
01/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.76000	1.82600	0
01/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.11000	2.17600	0
01/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.35500	0.40800	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.52500	0.58800	0
01/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.51000	1.57700	0
01/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.26000	2.32600	0
01/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.31800	0.36900	0
01/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.91200	0.97800	12,300
01/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.56000	1.62700	0
01/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.08900	0.11400	0
01/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.13200	0.16400	0
01/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.01000	2.07600	0
01/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.96100	1.02800	0
01/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.21000	1.27700	0
01/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.01100	1.07800	0
01/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.46000	1.52700	0
01/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.91000	1.97600	0
01/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.10100	0.12900	0
01/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.61000	1.67700	0
01/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.16100	1.22700	0
01/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.48000	0.54100	0
01/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.07800	0.10200	0
01/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.11500	0.14500	0
01/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.39400	0.45000	0
01/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.03200	0.04600	0
01/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.04100	0.05700	0
01/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.06000	0.08000	12,500
01/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.06100	1.12700	0
01/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.17000	0.20900	11,340
01/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.06000	2.12600	0
01/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.25100	0.29800	12,579
01/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.57200	0.63500	0
01/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.15000	0.18500	1,620
01/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.02900	0.04100	19,273
01/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.01800	0.02700	8,333

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.84000	2.77400	0
01/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.79000	3.72400	0
01/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.19000	0.15900	400
01/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.01200	0.00900	0
01/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.09100	0.07200	0
01/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.16000	0.13300	0
01/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.90800	0.85100	0
01/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.45000	0.40400	0
01/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.58100	0.53100	0
01/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.67200	0.62000	0
01/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.71900	0.66500	0
01/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.03400	0.02400	0
01/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.25500	0.21900	100
01/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.36800	0.32600	0
01/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02000	0.01500	0
01/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.29100	0.25300	0
01/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00100	0.00200	1,000
01/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00100	0.00200	0
01/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.22200	0.18800	0
01/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.32900	0.28800	0
01/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00000	0.00100	560
01/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.05800	0.04300	0
01/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
01/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	5,000
01/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.01500	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.04500	0.03200	5,688
01/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.02500	0.01900	0
01/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.07300	0.05600	560
01/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	16,340
01/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00700	0.00600	0
01/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.13500	0.11000	10,750
01/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00200	0.00300	800
01/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00000	5,000
01/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00900	0.00700	12,000
01/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.11200	0.09000	0
01/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00300	0.00300	3,780
01/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00500	0.00500	1,000
01/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00400	0.00400	0
01/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.21530	8.28300	44,106
01/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.21300	1.27500	0
01/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.16800	1.22900	0
01/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.25900	1.32100	0
01/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.24600	1.30800	0
01/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.11100	1.17100	30,100
01/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.02400	1.08300	0
01/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.43300	1.49600	0
01/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.06800	1.12700	0
01/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.48000	1.54400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.78700	0.83800	0
01/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.54100	0.58200	0
01/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.89900	0.95500	0
01/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.39200	0.42600	0
01/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.52800	1.59300	0
01/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.37400	0.40700	0
01/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.38500	1.44900	0
01/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.51700	0.55600	5,000
01/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.15600	1.21600	10,000
01/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.57600	1.64100	0
01/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.86100	0.91400	0
01/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.43000	0.46500	0
01/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.59400	0.63800	0
01/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.20100	1.26200	0
01/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.62400	1.69100	0
01/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.62200	0.66800	0
01/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.49400	0.53200	0
01/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.56700	0.60800	0
01/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.45000	0.48600	0
01/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.94000	0.99700	0
01/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.98200	1.03900	0
01/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.33900	1.40200	0
01/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.68400	0.73300	0
01/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.47100	0.50900	0
01/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.82300	0.87500	5,000
01/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.25100	0.27500	3
01/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.21200	0.23300	100
01/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.29800	0.32700	0
01/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.28600	0.31300	0
01/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.82200	1.88900	0
01/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.07000	2.13700	0
01/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.75200	0.80200	0
01/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.41100	0.44500	0
01/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.02000	2.08800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.29200	1.35500	0
01/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.65300	0.70000	0
01/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.35800	0.38900	0
01/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.77200	1.83900	0
01/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.71700	0.76700	0
01/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.67300	1.74000	0
01/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.72200	1.79000	0
01/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.87100	1.93900	0
01/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.12000	2.18700	0
01/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.34200	0.37300	0
01/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.32700	0.35600	0
01/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.61200	0.57300	190
01/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.57700	0.54000	0
01/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
01/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00700	0.00700	2,420
01/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00800	0.00700	0
01/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.15200	0.13400	0
01/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00700	0.00600	0
01/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.54300	0.50600	0
01/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.18800	0.16700	0
01/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.02700	0.02200	0
01/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00500	0.00500	0
01/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.44600	0.41200	0
01/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.13700	0.11900	0
01/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00700	0.00600	0
01/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.72100	0.68000	176
01/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.68300	0.64400	0
01/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.83600	0.79200	0
01/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.99700	0.95000	0
01/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.10800	0.09200	2,420
01/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.35600	0.32600	0
01/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.16900	0.15000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.02400	0.01900	0
01/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.06700	0.05600	0
01/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.07500	0.06400	0
01/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.38500	0.35300	0
01/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.25200	0.22500	0
01/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.32900	0.29900	0
01/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.20700	0.18500	0
01/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00900	0.00800	0
01/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.03600	0.02900	0
01/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.22900	0.20500	0
01/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.41500	0.38200	0
01/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.09600	0.08100	0
01/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.01100	0.00800	0
01/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.04100	0.03300	0
01/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.30200	0.27300	7,051
01/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.02000	0.01600	0
01/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.50900	0.47400	0
01/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.01300	0.01000	10,000
01/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.47700	0.44300	0
01/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.08400	0.07200	0
01/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.27600	0.24900	0
01/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.12200	0.10500	0
01/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.01500	0.01100	0
01/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.05300	0.04400	0
01/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.01800	0.01300	0
01/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.05900	0.05000	0
01/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.04600	0.03800	0
01/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.03100	0.02500	1,000
01/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.03000	0.02400	0
01/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.03900	0.03200	0
01/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.03400	0.02800	0
01/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.31480	8.38190	22,412
01/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.18500	1.23800	0
01/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.14600	1.19900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.22500	1.27900	0
01/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.67000	0.70500	0
01/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.44500	0.47200	0
01/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.61000	1.66900	4,850
01/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.52100	0.55000	0
01/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.47400	0.50100	0
01/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.80900	0.76900	0
01/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.70600	0.66800	200
01/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.88000	0.84000	132
01/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.45500	0.42300	132
01/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.04500	0.03700	0
01/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.11000	0.09700	0
01/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.13100	0.11700	0
01/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.12000	0.10600	0
01/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.41110	8.47660	1,325
01/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.36200	1.41300	0
01/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.58800	0.61500	0
01/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.65000	0.68000	0
01/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.48500	0.50900	5,500
01/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.32500	1.37500	0
01/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.40000	1.45100	16,000
01/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.28800	1.33800	37,000
01/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.50800	0.53300	360
01/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.92500	0.96300	0
01/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.41400	0.38600	360
01/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.19700	1.15600	0
01/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.13900	0.12400	0
01/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.17700	0.16100	0
01/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.16400	0.14800	0
01/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.97700	0.93800	1,500
01/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.83900	0.80300	4,000
01/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.27400	1.23200	0
01/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.15100	0.13600	0
01/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.50200	8.56560	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.18000	1.21500	0
01/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.15400	1.18800	0
01/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.20600	1.24400	0
01/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.65200	0.68000	540
01/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.03600	1.06700	300
01/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.25000	1.21400	0
01/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.35400	0.32800	0
01/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.53400	0.50100	540
01/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.40200	0.37200	0
01/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.37800	0.34900	0
01/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.58240	8.64610	0
01/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.19400	1.22900	0
01/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.17200	1.20700	0
01/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.21600	1.25200	0
01/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.78300	0.81600	180
01/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.13100	1.16500	0
01/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.64900	0.61900	180
01/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.53400	0.50600	0
01/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.30100	1.27000	0
01/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.59000	0.56100	0
01/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.56200	0.53300	0
01/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.32660	9.38920	0
01/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.91400	1.96600	0
01/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.10800	2.15700	200
01/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.89500	1.94700	0
01/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.93300	1.98600	0
01/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.05600	1.04700	0
01/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.78100	0.76800	0
01/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.11800	1.10800	0
01/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.08700	1.07700	0
01/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.41710	10.47970	0
01/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.60400	2.65500	0
01/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.58700	2.63700	0
01/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.62200	2.67300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.35500	1.34300	0
01/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.42000	1.40700	0
01/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.38700	1.37500	0
01/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.10960	8.17640	200
01/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.11070	1.17725	0
01/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.06091	1.12743	0
01/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.16052	1.22710	0
01/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00092	0.00070	0
01/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00131	0.00103	0
01/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00110	0.00085	0
01/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.21530	8.28300	627
01/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.78690	0.83812	0
01/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.75165	0.80192	0
01/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.82324	0.87541	0
01/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.43008	0.46524	80
01/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.10794	0.09241	0
01/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.41478	0.38224	0
01/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.13635	0.11892	0
01/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.12160	0.10512	0
01/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.74880	12.87420	13,361
01/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.10600	1.23000	0
01/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.05700	1.18100	0
01/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.15500	1.28000	0
01/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.58000	0.69600	0
01/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.45100	1.57600	0
01/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.86100	0.98500	0
01/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.00800	1.13200	0
01/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.24900	2.37400	0
01/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.04900	2.17400	0
01/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00900	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.01200	0.01100	0
01/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.03100	0.02200	0
01/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00600	0.00600	0
01/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00800	0.00700	0
01/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00700	0.00600	0
01/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.90360	13.03080	3,278
01/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.51700	1.64800	0
01/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.47000	1.60200	0
01/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.56400	1.69500	0
01/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.42400	1.55600	0
01/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.13800	1.25400	0
01/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.94300	2.07200	0
01/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.21500	1.33400	0
01/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.86300	0.96600	0
01/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.61100	1.74100	0
01/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.03900	2.16800	0
01/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.29500	1.41900	0
01/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.06500	1.17800	0
01/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.84800	1.97700	0
01/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.04400	0.04600	0
01/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.16100	0.14700	768
01/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.09100	0.08800	0
01/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.03500	0.03700	0
01/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.05700	0.06000	0
01/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.25900	0.23500	0
01/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.11100	0.10300	0
01/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.03900	0.04100	768
01/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.13400	0.12300	0
01/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.07000	0.07500	0
01/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.06000	0.06400	0
01/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.06600	0.07100	0
01/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.06300	0.06700	0
01/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.04730	13.17490	2,853

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.45300	1.55500	0
01/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.48800	1.59400	0
01/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.41900	1.51700	0
01/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.27200	0.24200	0
01/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.24100	0.21900	0
01/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.25600	0.23000	0
01/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10440	0.10550	5,998
01/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02440	0.02550	0
01/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01441	0.01551	0
01/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03440	0.03550	0
01/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00001	0.00001	0
01/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10600	0.10710	31
01/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01640	0.01743	0
01/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00859	0.00941	0
01/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02607	0.02717	0
01/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00007	0.00007	0
01/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00259	0.00231	0
01/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00040	0.00033	0
01/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.93610	11.02300	21,104
01/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.13800	1.22400	0
01/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.08800	1.17500	0
01/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.18800	1.27400	0
01/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.94000	1.02600	0
01/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.38700	1.47300	0
01/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.63600	1.72300	0
01/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.53600	1.62300	0
01/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.01200	0.02300	0
01/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.98900	1.07500	0
01/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.02000	0.03500	0
01/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.43700	1.52300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.13400	0.17800	8,220
01/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.69400	0.77800	0
01/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.01700	0.03000	0
01/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.59700	0.68000	0
01/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.89000	0.97600	0
01/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.33700	1.42300	0
01/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.07300	0.10500	0
01/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.79200	0.87700	0
01/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.84100	0.92600	0
01/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.64500	0.72900	2,740
01/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.15400	0.20400	0
01/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00700	0.01500	0
01/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.16800	0.13100	0
01/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.97100	0.89200	0
01/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00500	0.00300	2,740
01/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.00900	0.00600	0
01/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00600	0.00400	0
01/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.33700	0.28200	0
01/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00400	0.00300	0
01/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.01100	0.00700	0
01/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.73100	0.65700	0
01/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.00800	0.00500	0
01/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.19800	0.15500	0
01/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00100	0.00000	8,220
01/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.68400	0.61200	0
01/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00300	0.00200	0
01/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.82600	0.75000	0
01/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00100	0.00000	0
01/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00400	0.00300	0
01/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00200	0.00100	0
01/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00200	0.00100	0
01/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.08600	11.18180	15,664
01/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.08500	1.16400	0
01/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.04500	1.12200	0
01/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.12600	1.20700	0
01/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.05100	2.14500	0
01/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.96600	1.04200	0
01/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.34500	1.43200	0
01/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.10000	2.19400	0
01/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.25500	1.34100	0
01/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.71800	0.78400	0
01/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.63000	0.69000	0
01/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.92800	1.00300	0
01/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.46000	0.51100	0
01/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.32300	0.36300	0
01/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.55200	0.60800	0
01/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.26000	0.29500	0
01/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.52800	0.58200	0
01/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.57400	1.66400	0
01/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.38500	0.43000	0
01/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.59900	0.54800	0
01/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.03800	0.03200	0
01/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.39200	0.35000	0
01/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.92400	0.86300	0
01/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.36600	0.32600	0
01/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.73700	0.68100	0
01/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.47400	0.42900	0
01/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.14200	0.12100	0
01/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.29400	0.25800	0
01/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.23200	0.20200	0
01/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06900	0.05900	0
01/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01400	0.01200	0
01/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.05900	0.05000	0
01/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.13000	0.11000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01500	0.01300	0
01/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09000	0.07500	0
01/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.10900	0.09000	0
01/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.09900	0.08200	0
01/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.22530	11.32700	13,749
01/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.10000	1.17500	0
01/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.06700	1.14100	0
01/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.13400	1.21000	0
01/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.25900	0.23300	0
01/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.29200	0.26400	0
01/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.27500	0.24800	0
01/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.35950	11.46510	200
01/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.14300	1.21500	0
01/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.11300	1.18400	0
01/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.17300	1.24600	0
01/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.48900	0.45600	0
01/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.52900	0.49400	0
01/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.50900	0.47500	0
01/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.29080	8.39540	9,692
01/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.64100	1.74600	0
01/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.59100	1.69600	0
01/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.69100	1.79600	0
01/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.79600	0.89900	0
01/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.99300	1.09700	0
01/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
01/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
01/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.31310	8.41760	21,693
01/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.10800	1.21000	0
01/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.06300	1.16500	0
01/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.15300	1.25600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.97600	1.07700	0
01/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.38500	1.48800	0
01/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.69700	0.79100	0
01/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.93300	1.03400	0
01/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.33800	1.44100	0
01/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.59100	0.68100	0
01/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.11800	2.22200	0
01/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00500	0.00400	0
01/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.17800	0.16300	0
01/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.02500	0.02300	0
01/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.07000	0.06600	0
01/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.13400	0.12300	0
01/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.02200	0.02000	0
01/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.06300	0.05900	0
01/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.04000	0.03800	0
01/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.05000	0.04700	0
01/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.04500	0.04200	0
01/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.34800	8.45070	6,113
01/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.88600	0.97900	0
01/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.92100	1.01500	0
01/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.85100	0.94300	0
01/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.20300	0.19200	0
01/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.17300	0.16400	0
01/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.18800	0.17800	0
01/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.38410	8.48460	2,098
01/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.65900	0.73100	0
01/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.63600	0.70600	0
01/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.68300	0.75600	0
01/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.48500	0.45800	0
01/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.53800	0.50800	0
01/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.51100	0.48300	0
01/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.36330	9.54510	0
01/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.44400	2.60800	0
01/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.40400	2.56700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.48500	2.64900	0
01/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37200	0.35400	0
01/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.39100	0.37200	0
01/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.38100	0.36300	0
01/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.97660	8.05440	10
01/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.72800	0.80600	0
01/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.67800	0.75600	0
01/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.77800	0.85500	0
01/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.33900	0.41100	0
01/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.17700	1.25400	0
01/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.38500	0.46000	0
01/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.12700	1.20400	0
01/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.57900	0.65700	0
01/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.53000	0.60700	0
01/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.07700	1.15400	0
01/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00300	0.00300	0
01/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00200	0.00300	0
01/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00800	0.00600	0
01/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01200	0.00700	0
01/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00100	0.00200	0
01/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00100	0.00200	0
01/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.06360	8.14150	0
01/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.60500	0.67000	0
01/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.64400	0.71000	0
01/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.56800	0.63200	0
01/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.10400	0.09100	0
01/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.08000	0.06900	0
01/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.09100	0.07900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.15860	0.17320	12,659
01/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.12280	0.14490	18,519
01/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.12600	0.10510	12,423
01/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.39950	0.42810	100,000
01/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.11100	0.09710	100,000
01/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.15140	0.12580	12,346
01/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.14520	0.16840	18,750
01/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.09850	0.10640	12,500
01/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.08530	0.08990	12,500
01/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.06370	0.05450	19,481
01/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.08700	0.07700	12,987
01/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.91200	8.98170	220
01/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.62100	0.69000	0
01/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.57300	0.64200	0
01/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.67000	0.73900	0
01/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.43400	0.50000	0
01/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.76700	0.83700	0
01/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.01400	1.08300	0
01/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.39200	0.45400	0
01/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.16700	0.21100	0
01/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.04200	0.06100	0
01/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.08400	0.11300	0
01/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.47700	0.54700	0
01/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.91500	0.98400	0
01/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.16300	1.23200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.21800	0.26800	0
01/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.26200	1.33200	0
01/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.28000	0.33500	0
01/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.14600	0.18600	0
01/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.35200	0.41200	0
01/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.03600	0.05400	0
01/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.07300	0.10000	0
01/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.36100	0.31800	0
01/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.57400	0.52200	0
01/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.04000	0.03000	0
01/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.18400	0.15400	0
01/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.06800	0.05300	0
01/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.10600	0.08600	0
01/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
01/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00300	0.00200	0
01/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.01500	0.01500	0
01/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.32200	0.28100	0
01/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.53000	0.47900	0
01/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.15500	0.12900	0
01/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.03000	0.02200	0
01/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00200	0.00100	0
01/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00500	0.00500	0
01/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.02200	0.01800	0
01/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00800	0.00700	0
01/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.01100	0.01000	0
01/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.00900	0.00800	0
01/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.04590	9.12250	0
01/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.66900	0.72400	0
01/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.70000	0.75700	0
01/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.64000	0.69300	0
01/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.24400	0.22100	0
01/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.20400	0.18500	0
01/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.22300	0.20200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.31430	6.37750	0
01/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.12500	0.16400	0
01/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.13100	0.17100	0
01/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.12000	0.15800	0
01/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.08100	0.05500	0
01/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.07200	0.04800	0
01/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.07600	0.05100	0
01/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.36580	6.42910	0
01/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.27100	0.31100	0
01/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.26600	0.30500	0
01/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.27600	0.31600	0
01/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.18400	0.16100	0
01/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.19400	0.17000	0
01/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.18900	0.16600	0
01/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.40670	6.47030	0
01/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.40400	0.44100	0
01/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.37900	0.41500	0
01/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.42900	0.46800	0
01/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.27200	0.24800	0
01/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.32200	0.29500	0
01/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.29700	0.27100	0
01/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
01/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
01/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
01/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
01/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
01/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
01/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
01/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,177.32000	16,310.44000	0
01/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.27330	1.28210	0
01/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.17350	0.18240	0
01/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.12420	0.13290	0
01/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.22340	0.23220	0
01/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00010	0.00010	0
01/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00090	0.00080	0
01/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00020	0.00030	0
01/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.29020	1.29910	0
01/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11650	0.12310	0
01/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08600	0.09160	0
01/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15350	0.16080	0
01/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.01330	0.01170	0
01/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.04580	0.04250	0
01/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02630	0.02400	0
02/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.01580	8.10960	220,276
02/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.67200	0.76400	0
02/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.62300	0.71500	0
02/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.72000	0.81300	0
02/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.26600	1.36000	500
02/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.16200	0.22200	0
02/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.76900	0.86200	5,560
02/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.86600	1.96000	0
02/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.01700	1.11100	0
02/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.52700	0.61900	11,280
02/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.56600	1.66000	0
02/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.61600	1.71000	0
02/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.76600	1.86000	0
02/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.14100	0.19500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.06600	2.16000	0
02/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.57500	0.66700	0
02/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.31600	1.41000	0
02/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.21600	1.31000	200
02/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.21400	0.28300	0
02/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.35200	0.43500	0
02/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.16600	1.26000	560
02/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.71600	1.81000	0
02/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.66600	1.76000	0
02/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.01600	2.11000	0
02/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.27800	0.35500	1,000
02/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.43400	0.52500	0
02/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.41600	1.51000	0
02/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.16600	2.26000	0
02/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.24500	0.31800	0
02/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.81900	0.91200	12,300
02/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.46600	1.56000	0
02/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.06100	0.08900	0
02/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.09300	0.13200	0
02/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.91600	2.01000	0
02/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.86800	0.96100	0
02/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.11700	1.21000	0
02/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.91800	1.01100	0
02/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.36600	1.46000	0
02/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.81600	1.91000	0
02/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.07000	0.10100	0
02/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.51600	1.61000	0
02/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.06700	1.16100	0
02/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.39200	0.48000	0
02/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.05300	0.07800	0
02/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.08100	0.11500	0
02/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.31300	0.39400	0
02/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.96700	1.06100	0
02/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.12300	0.17000	11,340

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.96600	2.06000	0
02/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.18700	0.25100	12,579
02/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.48100	0.57200	0
02/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.10700	0.15000	1,620
02/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.02000	0.02900	19,273
02/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.02200	0.03200	0
02/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.02800	0.04100	0
02/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.04100	0.06000	26,550
02/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.01100	0.01800	8,333
02/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.99500	0.90800	0
02/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.52500	0.45000	0
02/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.66200	0.58100	0
02/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.75600	0.67200	0
02/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.80400	0.71900	0
02/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.93400	2.84000	0
02/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.88400	3.79000	0
02/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.24100	0.19000	400
02/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.01500	0.01200	0
02/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.12100	0.09100	0
02/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.20700	0.16000	0
02/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00100	0.00100	0
02/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.04700	0.03400	0
02/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.31500	0.25500	100
02/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.43700	0.36800	0
02/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02600	0.02000	0
02/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
02/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.35400	0.29100	0
02/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00200	0.00100	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00100	0.00000	0
02/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00200	0.00100	0
02/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.27700	0.22200	0
02/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.39500	0.32900	0
02/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	560
02/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.07900	0.05800	0
02/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00300	0.00200	0
02/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	5,000
02/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.01800	0.01500	0
02/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.06200	0.04500	12,688
02/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.03600	0.02500	0
02/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.09800	0.07300	560
02/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	16,340
02/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00900	0.00700	0
02/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.17500	0.13500	10,750
02/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00300	0.00200	800
02/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00000	5,000
02/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.01100	0.00900	12,000
02/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
02/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.14600	0.11200	0
02/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00400	0.00300	3,780
02/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00700	0.00500	1,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00600	0.00400	0
02/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.11970	8.21530	45,910
02/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.12200	1.21300	0
02/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.07800	1.16800	0
02/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.16700	1.25900	0
02/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.15500	1.24600	0
02/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.02200	1.11100	30,100
02/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.93600	1.02400	0
02/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.33900	1.43300	0
02/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.97900	1.06800	0
02/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.38700	1.48000	0
02/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.71100	0.78700	0
02/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.48600	0.54100	0
02/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.81800	0.89900	0
02/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.34900	0.39200	0
02/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.43400	1.52800	0
02/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.33300	0.37400	0
02/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.29300	1.38500	0
02/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.46300	0.51700	5,000
02/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.06600	1.15600	10,000
02/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.48200	1.57600	0
02/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.78100	0.86100	0
02/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.38300	0.43000	0
02/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.53400	0.59400	0
02/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.11000	1.20100	0
02/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.53000	1.62400	0
02/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.56000	0.62200	0
02/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.44200	0.49400	0
02/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.50900	0.56700	0
02/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.40200	0.45000	0
02/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.85600	0.94000	0
02/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.89500	0.98200	0
02/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.24600	1.33900	0
02/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.61500	0.68400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.42200	0.47100	0
02/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.74600	0.82300	5,000
02/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.72600	1.82200	0
02/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.97400	2.07000	0
02/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.67800	0.75200	0
02/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.36500	0.41100	0
02/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.92500	2.02000	0
02/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.20000	1.29200	0
02/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.58700	0.65300	0
02/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.31700	0.35800	0
02/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.67700	1.77200	0
02/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.64600	0.71700	0
02/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.57800	1.67300	0
02/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.62700	1.72200	0
02/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.77600	1.87100	0
02/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.02400	2.12000	0
02/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.30300	0.34200	0
02/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.28900	0.32700	0
02/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.22100	0.25100	3
02/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.18600	0.21200	100
02/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.26400	0.29800	0
02/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.25200	0.28600	0
02/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.78200	0.72100	176
02/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.74400	0.68300	0
02/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.90100	0.83600	0
02/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.06600	0.99700	0
02/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.66900	0.61200	190
02/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.63300	0.57700	0
02/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00400	0.00500	0
02/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
02/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00700	0.00700	2,420
02/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00800	0.00800	0
02/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.17600	0.15200	0
02/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00700	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.59700	0.54300	0
02/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.21700	0.18800	0
02/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.03000	0.02700	0
02/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00500	0.00500	0
02/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.49500	0.44600	0
02/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.15800	0.13700	0
02/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00400	0.00500	0
02/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00600	0.00700	0
02/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.12600	0.10800	2,420
02/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.40200	0.35600	0
02/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.19500	0.16900	0
02/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.02600	0.02400	0
02/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.07500	0.06700	0
02/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.08600	0.07500	0
02/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.43200	0.38500	0
02/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.28900	0.25200	0
02/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.37200	0.32900	0
02/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.24000	0.20700	0
02/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.01000	0.00900	0
02/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.04000	0.03600	0
02/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.26400	0.22900	0
02/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.46300	0.41500	0
02/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.11100	0.09600	0
02/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.01200	0.01100	0
02/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.04600	0.04100	0
02/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.34300	0.30200	7,051
02/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.02300	0.02000	0
02/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.56300	0.50900	0
02/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.01400	0.01300	10,000
02/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.52900	0.47700	200
02/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.09800	0.08400	0
02/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.31600	0.27600	0
02/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.14100	0.12200	0
02/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.01700	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.05900	0.05300	0
02/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.01900	0.01800	0
02/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.06600	0.05900	0
02/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.05200	0.04600	0
02/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.03500	0.03100	1,000
02/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.03300	0.03000	0
02/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.04400	0.03900	0
02/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.03800	0.03400	0
02/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.21790	8.31480	22,732
02/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.10000	1.18500	0
02/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.06200	1.14600	0
02/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.13900	1.22500	0
02/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.61700	0.67000	0
02/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.51700	1.61000	4,850
02/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.47600	0.52100	0
02/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.43200	0.47400	0
02/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.40600	0.44500	0
02/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.93800	0.88000	132
02/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.86400	0.80900	0
02/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.75800	0.70600	200
02/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.49900	0.45500	132
02/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.04900	0.04500	0
02/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.12100	0.11000	0
02/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.14400	0.13100	0
02/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.13200	0.12000	0
02/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.31090	8.41110	1,125
02/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.27700	1.36200	0
02/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.24000	1.32500	0
02/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.31400	1.40000	16,000
02/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.20500	1.28800	37,000
02/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.54200	0.58800	0
02/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.44600	0.48500	5,500
02/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.46800	0.50800	360
02/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.86100	0.92500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.60000	0.65000	0
02/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.88900	0.83900	4,000
02/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.33500	1.27400	0
02/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.45000	0.41400	360
02/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.03100	0.97700	1,500
02/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.25700	1.19700	0
02/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.15300	0.13900	0
02/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.19400	0.17700	0
02/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.17900	0.16400	0
02/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.16600	0.15100	0
02/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.39950	8.50200	0
02/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.10700	1.18000	0
02/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.08300	1.15400	0
02/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.13300	1.20600	0
02/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.97000	1.03600	300
02/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.60600	0.65200	540
02/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.30700	1.25000	0
02/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.38400	0.35400	0
02/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.57100	0.53400	540
02/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.43400	0.40200	0
02/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.40800	0.37800	0
02/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.48080	8.58240	0
02/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.13000	1.19400	0
02/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.11000	1.17200	0
02/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.15100	1.21600	0
02/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.73500	0.78300	180
02/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.07000	1.13100	0
02/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.68900	0.64900	180
02/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.57000	0.53400	0
02/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.35400	1.30100	0
02/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.62900	0.59000	0
02/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.59900	0.56200	0
02/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.23440	9.32660	0
02/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.86400	1.91400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.05100	2.10800	200
02/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.88300	1.93300	0
02/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.84400	1.89500	0
02/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.16000	1.11800	0
02/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.09900	1.05600	0
02/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.81700	0.78100	0
02/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.13000	1.08700	0
02/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.32490	10.41710	0
02/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.54100	2.60400	0
02/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.52400	2.58700	0
02/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.55900	2.62200	0
02/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.38400	1.35500	0
02/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.44900	1.42000	0
02/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.41600	1.38700	0
02/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.01580	8.10960	200
02/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.01695	1.11070	0
02/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.96724	1.06091	0
02/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.06672	1.16052	0
02/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00092	0.00092	0
02/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00144	0.00131	0
02/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00115	0.00110	0
02/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.11970	8.21530	627
02/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.71131	0.78690	0
02/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.67800	0.75165	0
02/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.74577	0.82324	0
02/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.38321	0.43008	80
02/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.12607	0.10794	0
02/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.46351	0.41478	0
02/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.15830	0.13635	0
02/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.14161	0.12160	0
02/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.56170	12.74880	13,576
02/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.92000	1.10600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.87100	1.05700	0
02/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.96900	1.15500	0
02/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.41500	0.58000	0
02/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.26500	1.45100	0
02/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.67700	0.86100	0
02/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.82200	1.00800	0
02/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.06200	2.24900	0
02/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.86200	2.04900	0
02/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.01000	0.00900	0
02/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.01500	0.01200	0
02/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00300	0.00200	0
02/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.05300	0.03100	0
02/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00700	0.00600	0
02/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00900	0.00800	0
02/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00800	0.00700	0
02/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.71380	12.90360	2,510
02/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.33000	1.51700	0
02/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.28800	1.47000	0
02/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.37600	1.56400	0
02/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.24700	1.42400	0
02/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.97900	1.13800	0
02/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.75500	1.94300	0
02/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.05100	1.21500	0
02/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.72700	0.86300	0
02/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.42300	1.61100	0
02/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.85100	2.03900	0
02/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.12700	1.29500	0
02/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.65900	1.84800	0
02/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.90900	1.06500	0
02/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.19500	0.16100	768
02/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.04500	0.04400	0
02/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.11300	0.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.03700	0.03500	0
02/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.05900	0.05700	0
02/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.31300	0.25900	0
02/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.13700	0.11100	0
02/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.04100	0.03900	768
02/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.16500	0.13400	0
02/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.08300	0.07000	0
02/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.06200	0.06000	0
02/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.07400	0.06600	0
02/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.06600	0.06300	0
02/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.85560	13.04730	2,853
02/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.30800	1.45300	0
02/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.27600	1.41900	0
02/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.34100	1.48800	0
02/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.28500	0.24100	0
02/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.32000	0.27200	0
02/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.30200	0.25600	0
02/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10290	0.10440	5,998
02/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02290	0.02440	0
02/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03290	0.03440	0
02/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01292	0.01441	0
02/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00002	0.00001	0
02/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10450	0.10600	25
02/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01499	0.01640	0
02/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02458	0.02607	0
02/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00756	0.00859	0
02/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00306	0.00259	0
02/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00008	0.00007	0
02/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00049	0.00040	0
02/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.80070	10.93610	21,104



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.00300	1.13800	0
02/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.95300	1.08800	0
02/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.05300	1.18800	0
02/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.80500	0.94000	0
02/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.25100	1.38700	0
02/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.50100	1.63600	0
02/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.40100	1.53600	0
02/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.00600	0.01200	0
02/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.85400	0.98900	0
02/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.01000	0.02000	0
02/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.30100	1.43700	0
02/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.08100	0.13400	8,220
02/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.56100	0.69400	0
02/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.00800	0.01700	0
02/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.47000	0.59700	0
02/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.75600	0.89000	0
02/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.20200	1.33700	0
02/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.04100	0.07300	0
02/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.65800	0.79200	0
02/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.70700	0.84100	0
02/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.51400	0.64500	2,740
02/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.09500	0.15400	0
02/12/2011	€ / R On 19 December 2011	11.40	C	Foreign Exchange Future	0.02000	0.00000	11,400
02/12/2011	€ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.34400	0.00000	0
02/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00300	0.00700	0
02/12/2011	€ / R On 19 December 2011	11.40	P	Foreign Exchange Future	0.61900	0.00000	0
02/12/2011	€ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.04300	0.00000	5,700
02/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.24400	0.16800	0
02/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.10200	0.97100	0
02/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00600	0.00500	2,740
02/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.01300	0.00900	0
02/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00700	0.00600	0
02/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.44000	0.33700	0
02/12/2011	€ / R On 19 December 2011	9.60	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
02/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00500	0.00400	0
02/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.01900	0.01100	0
02/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.85700	0.73100	0
02/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.01000	0.00800	0
02/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.28000	0.19800	0
02/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00000	0.00100	8,220
02/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.80900	0.68400	0
02/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00300	0.00300	0
02/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.95500	0.82600	0
02/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00000	0.00100	0
02/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00400	0.00400	0
02/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00200	0.00200	0
02/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00200	0.00200	0
02/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00200	0.00200	0
02/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.94940	11.08600	17,784
02/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.96900	1.08500	0
02/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.93000	1.04500	0
02/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.00900	1.12600	0
02/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.91800	2.05100	0
02/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.85500	0.96600	0
02/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.21800	1.34500	0
02/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.96600	2.10000	0
02/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.13200	1.25500	0
02/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.62500	0.71800	0
02/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.54500	0.63000	0
02/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.81800	0.92800	0
02/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.39200	0.46000	0
02/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.27100	0.32300	0
02/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.47200	0.55200	0
02/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.21700	0.26000	0
02/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.45000	0.52800	0
02/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.32500	0.38500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.44400	1.57400	0
02/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.04500	0.03800	0
02/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.67600	0.59900	0
02/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.45100	0.39200	0
02/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.01800	0.92400	0
02/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.42300	0.36600	0
02/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.82200	0.73700	0
02/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.54300	0.47400	0
02/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.16900	0.14200	0
02/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.34600	0.29400	0
02/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.27600	0.23200	0
02/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.08300	0.06900	0
02/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01700	0.01400	0
02/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.06900	0.05900	0
02/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.15600	0.13000	0
02/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01900	0.01500	0
02/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.11000	0.09000	0
02/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.13100	0.10900	0
02/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.12000	0.09900	0
02/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.08700	11.22530	13,749
02/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.99700	1.10000	0
02/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.96500	1.06700	0
02/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.02900	1.13400	0
02/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.29200	0.25900	0
02/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.32800	0.29200	0
02/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.31000	0.27500	0
02/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.21830	11.35950	200
02/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.01300	1.14300	0
02/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.98400	1.11300	0
02/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.04200	1.17300	0
02/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.49900	0.48900	0
02/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.54100	0.52900	0
02/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.52000	0.50900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.20990	8.29080	9,642
02/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.56000	1.64100	0
02/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.51000	1.59100	0
02/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.61000	1.69100	0
02/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.71500	0.79600	0
02/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.91200	0.99300	0
02/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
02/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00500	0.00500	0
02/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.23240	8.31310	21,693
02/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.03300	1.10800	0
02/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.98800	1.06300	0
02/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.07700	1.15300	0
02/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.90200	0.97600	0
02/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.30700	1.38500	0
02/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.63100	0.69700	0
02/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.86000	0.93300	0
02/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.26000	1.33800	0
02/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.03700	2.11800	0
02/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.53000	0.59100	0
02/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.19800	0.17800	0
02/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00500	0.00500	0
02/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.02800	0.02500	0
02/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.07800	0.07000	0
02/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.14900	0.13400	0
02/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.02500	0.02200	0
02/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.07000	0.06300	0
02/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.04500	0.04000	0
02/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.05600	0.05000	0
02/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.05100	0.04500	0
02/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.26640	8.34800	6,113
02/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.82500	0.88600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.85900	0.92100	0
02/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.79100	0.85100	0
02/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.22500	0.20300	0
02/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.19300	0.17300	0
02/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.20900	0.18800	0
02/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.30020	8.38410	2,098
02/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.61300	0.65900	0
02/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.59100	0.63600	0
02/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.63600	0.68300	0
02/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.52200	0.48500	0
02/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.57700	0.53800	0
02/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.54900	0.51100	0
02/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.31830	9.36330	0
02/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.40300	2.44400	0
02/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.36300	2.40400	0
02/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.44400	2.48500	0
02/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37600	0.37200	0
02/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.39500	0.39100	0
02/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.38500	0.38100	0
02/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.88920	7.97660	10
02/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.64100	0.72800	0
02/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.59100	0.67800	0
02/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.69100	0.77800	0
02/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.26000	0.33900	0
02/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.08900	1.17700	0
02/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.30300	0.38500	0
02/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.03900	1.12700	0
02/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.49300	0.57900	0
02/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.98900	1.07700	0
02/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.44400	0.53000	0
02/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00500	0.00300	0
02/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00400	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.01400	0.00800	0
02/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02100	0.01200	0
02/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00200	0.00100	0
02/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00200	0.00100	0
02/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00200	0.00100	0
02/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.97480	8.06360	0
02/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.53500	0.60500	0
02/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.50100	0.56800	0
02/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.57200	0.64400	0
02/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.09700	0.08000	0
02/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.12600	0.10400	0
02/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.11000	0.09100	0
02/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.13110	0.15860	12,659
02/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.09410	0.12280	18,519
02/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.16790	0.12600	12,423
02/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.36050	0.39950	100,000
02/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.13250	0.11100	100,000
02/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.19550	0.15140	12,346
02/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.11220	0.14520	18,750
02/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.08650	0.09850	12,500
02/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.07760	0.08530	12,500
02/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.07930	0.06370	19,481
02/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.10290	0.08700	12,987

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.75990	8.91200	590
02/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.47000	0.62100	0
02/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.42500	0.57300	0
02/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.51800	0.67000	0
02/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.30200	0.43400	0
02/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.61600	0.76700	0
02/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.86200	1.01400	0
02/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.26600	0.39200	0
02/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.09600	0.16700	0
02/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.01900	0.04200	0
02/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.04500	0.08400	0
02/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.34100	0.47700	0
02/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.76300	0.91500	0
02/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.01100	1.16300	0
02/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.12900	0.21800	0
02/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.11000	1.26200	0
02/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.17400	0.28000	0
02/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.08200	0.14600	0
02/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.23200	0.35200	0
02/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.03900	0.07300	0
02/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.01600	0.03600	0
02/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.70600	0.57400	0
02/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.47900	0.36100	0
02/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.07200	0.04000	0
02/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.27200	0.18400	0
02/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.11400	0.06800	0
02/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.16900	0.10600	0
02/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
02/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00300	0.00300	0
02/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.03100	0.01500	0
02/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.43500	0.32200	0
02/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.65900	0.53000	0
02/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.23600	0.15500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.05600	0.03000	0
02/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00200	0.00200	0
02/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00600	0.00500	0
02/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.04200	0.02200	0
02/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00800	0.00800	0
02/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.01500	0.01100	0
02/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.01000	0.00900	0
02/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.89210	9.04590	0
02/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.56200	0.66900	0
02/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.53600	0.64000	0
02/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.58900	0.70000	0
02/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.24700	0.20400	0
02/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.29400	0.24400	0
02/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.27000	0.22300	0
02/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.24960	6.31430	0
02/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.08700	0.12500	0
02/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.08300	0.12000	0
02/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.09200	0.13100	0
02/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.09700	0.07200	0
02/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.10800	0.08100	0
02/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.10200	0.07600	0
02/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.30170	6.36580	0
02/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.23200	0.27100	0
02/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.22700	0.26600	0
02/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.23600	0.27600	0
02/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.20800	0.18400	0
02/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.21900	0.19400	0
02/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.21400	0.18900	0
02/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.34190	6.40670	0
02/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.36100	0.40400	0
02/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.33800	0.37900	0
02/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.38500	0.42900	0
02/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.29300	0.27200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.34600	0.32200	0
02/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.31900	0.29700	0
02/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
02/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
02/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
02/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
02/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
02/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
02/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
02/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
02/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
02/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,979.63000	16,177.32000	0
02/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.26010	1.27330	0
02/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.16030	0.17350	0
02/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.21010	0.22340	0
02/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.11100	0.12420	0
02/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00090	0.00090	0
02/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00000	0.00010	0
02/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00020	0.00020	0
02/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.27630	1.29020	0
02/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.10560	0.11650	0
02/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14130	0.15350	0
02/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.07750	0.08600	0
02/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05120	0.04580	0
02/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.01500	0.01330	0
02/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02930	0.02630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.99900	8.01580	210,988
05/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.65300	0.67200	0
05/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.60400	0.62300	0
05/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.70200	0.72000	0
05/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.24900	1.26600	500
05/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.13500	0.16200	0
05/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.00000	1.01700	0
05/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.75200	0.76900	5,000
05/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.84900	1.86600	0
05/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.50700	0.52700	11,280
05/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.54900	1.56600	0
05/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.59900	1.61600	0
05/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.74900	1.76600	0
05/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.11600	0.14100	0
05/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.04900	2.06600	0
05/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.55600	0.57500	0
05/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.02800	0.04100	26,550
05/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.16000	0.18700	12,579
05/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.46000	0.48100	0
05/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.08400	0.10700	1,620
05/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.01400	0.02200	0
05/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.01200	0.02000	19,273
05/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.01800	0.02800	0
05/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.29900	1.31600	0
05/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.19900	1.21600	200
05/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.18700	0.21400	0
05/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.32700	0.35200	0
05/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.14900	1.16600	560
05/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.69900	1.71600	0
05/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.64900	1.66600	0
05/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.99900	2.01600	0
05/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.25200	0.27800	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.41200	0.43400	0
05/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.39900	1.41600	0
05/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.14900	2.16600	0
05/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.21800	0.24500	0
05/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.80100	0.81900	12,300
05/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.44900	1.46600	0
05/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.04400	0.06100	0
05/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.07200	0.09300	0
05/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.89900	1.91600	0
05/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.85100	0.86800	0
05/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.09900	1.11700	0
05/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.90000	0.91800	0
05/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.34900	1.36600	0
05/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.79900	1.81600	0
05/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.05200	0.07000	0
05/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.49900	1.51600	0
05/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.05000	1.06700	0
05/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.36900	0.39200	0
05/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.03800	0.05300	0
05/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.06100	0.08100	0
05/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.28800	0.31300	0
05/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.95000	0.96700	0
05/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.09900	0.12300	11,340
05/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.94900	1.96600	0
05/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.00600	0.01100	8,333
05/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.20000	0.20700	0
05/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00100	0.00100	0
05/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.03900	0.04700	0
05/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.31200	0.31500	100
05/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.43900	0.43700	0
05/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02000	0.02600	0
05/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
05/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.35300	0.35400	0
05/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00100	0.00200	1,000
05/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00100	0
05/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00200	0.00200	0
05/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.27300	0.27700	0
05/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.39500	0.39500	0
05/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	560
05/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.06900	0.07900	0
05/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00200	0.00300	0
05/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	5,000
05/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.01300	0.01800	0
05/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.05300	0.06200	12,688
05/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.02800	0.03600	0
05/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.08800	0.09800	560
05/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	16,340
05/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.52900	0.52500	0
05/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.66900	0.66200	0
05/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.95100	2.93400	0
05/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.90100	3.88400	0
05/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.76500	0.75600	0
05/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.81300	0.80400	0
05/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.23500	0.24100	400
05/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.01100	0.01500	0
05/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.11100	0.12100	0
05/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	1.00700	0.99500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00700	0.00900	0
05/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.16700	0.17500	10,750
05/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00000	5,000
05/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00800	0.01100	12,000
05/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00300	0.00300	800
05/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
05/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.13600	0.14600	0
05/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00300	0.00400	3,780
05/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00500	0.00700	1,000
05/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00400	0.00600	0
05/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.10340	8.11970	48,129
05/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.10500	1.12200	0
05/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.06000	1.07800	0
05/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.20000	0.22100	3
05/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.16700	0.18600	100
05/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.24200	0.26400	0
05/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.23100	0.25200	0
05/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.71000	1.72600	0
05/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.95800	1.97400	0
05/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.65700	0.67800	0
05/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.34200	0.36500	0
05/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.90800	1.92500	0
05/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.18300	1.20000	0
05/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.56400	0.58700	0
05/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.29400	0.31700	0
05/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.66000	1.67700	0
05/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.62400	0.64600	0
05/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.56200	1.57800	0
05/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.61100	1.62700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.75900	1.77600	0
05/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.00700	2.02400	0
05/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.28000	0.30300	0
05/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.26600	0.28900	0
05/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.15000	1.16700	0
05/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.13700	1.15500	0
05/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.00400	1.02200	30,100
05/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.91800	0.93600	0
05/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.32200	1.33900	0
05/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.96000	0.97900	0
05/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.37000	1.38700	0
05/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.69000	0.71100	0
05/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.46200	0.48600	0
05/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.79800	0.81800	0
05/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.32500	0.34900	0
05/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.41700	1.43400	0
05/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.30900	0.33300	0
05/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.27600	1.29300	0
05/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.43900	0.46300	5,000
05/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.04800	1.06600	10,000
05/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.46500	1.48200	0
05/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.76100	0.78100	0
05/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.35900	0.38300	0
05/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.51100	0.53400	0
05/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.09200	1.11000	0
05/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.51400	1.53000	0
05/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.53700	0.56000	0
05/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.41800	0.44200	0
05/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.48600	0.50900	0
05/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.37800	0.40200	0
05/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.83700	0.85600	0
05/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.87600	0.89500	0
05/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.22900	1.24600	0
05/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.59300	0.61500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.39700	0.42200	0
05/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.72500	0.74600	5,000
05/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.12200	0.12600	2,420
05/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.39400	0.40200	0
05/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.19000	0.19500	0
05/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.02600	0.02600	0
05/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.07300	0.07500	0
05/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.08400	0.08600	0
05/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.42500	0.43200	0
05/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.28300	0.28900	0
05/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.36500	0.37200	0
05/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.23400	0.24000	0
05/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.01100	0.01000	0
05/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.03900	0.04000	0
05/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.25800	0.26400	0
05/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.45600	0.46300	0
05/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.10800	0.11100	0
05/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.01200	0.01200	0
05/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.04500	0.04600	0
05/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.33600	0.34300	7,051
05/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.02300	0.02300	0
05/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.55600	0.56300	0
05/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.01400	0.01400	10,000
05/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.52200	0.52900	200
05/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.09500	0.09800	0
05/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.30900	0.31600	0
05/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.13700	0.14100	0
05/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.01700	0.01700	0
05/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.05700	0.05900	0
05/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.01900	0.01900	0
05/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.06500	0.06600	0
05/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.05100	0.05200	0
05/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.03400	0.03500	1,000
05/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.03300	0.03300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.66300	0.66900	190
05/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.62700	0.63300	0
05/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00400	0.00400	0
05/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00600	0.00600	0
05/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00800	0.00700	2,420
05/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00900	0.00800	0
05/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.17100	0.17600	0
05/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00700	0.00700	0
05/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.59100	0.59700	0
05/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.21100	0.21700	0
05/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.03000	0.03000	0
05/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00500	0.00500	0
05/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.48900	0.49500	0
05/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.15400	0.15800	0
05/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00500	0.00400	0
05/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00700	0.00600	0
05/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.77800	0.78200	176
05/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.73900	0.74400	0
05/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.89700	0.90100	0
05/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	1.06400	1.06600	0
05/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.04300	0.04400	0
05/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.03800	0.03800	0
05/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.20180	8.21790	22,753
05/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.08200	1.10000	0
05/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.04400	1.06200	0
05/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.12100	1.13900	0
05/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.59400	0.61700	0
05/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.38300	0.40600	0
05/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.50100	1.51700	4,850
05/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.45200	0.47600	0
05/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.40900	0.43200	0
05/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.85700	0.86400	0
05/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.75000	0.75800	200
05/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.93100	0.93800	132



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.49200	0.49900	132
05/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.04900	0.04900	0
05/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.11900	0.12100	0
05/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.14200	0.14400	0
05/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.13000	0.13200	0
05/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.29480	8.31090	925
05/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.26100	1.27700	0
05/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.52400	0.54200	0
05/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.58200	0.60000	0
05/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.42900	0.44600	5,500
05/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.22500	1.24000	0
05/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.29900	1.31400	16,000
05/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.18900	1.20500	37,000
05/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.45100	0.46800	360
05/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.84300	0.86100	0
05/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.44800	0.45000	360
05/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.25600	1.25700	0
05/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.15400	0.15300	0
05/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.19400	0.19400	0
05/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.18000	0.17900	0
05/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	1.02900	1.03100	1,500
05/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.88700	0.88900	4,000
05/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.33400	1.33500	0
05/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.16600	0.16600	0
05/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.38420	8.39950	0
05/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.08800	1.10700	0
05/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.06300	1.08300	0
05/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.11300	1.13300	0
05/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.58600	0.60600	540
05/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.94900	0.97000	300
05/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.30200	1.30700	0
05/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.37900	0.38400	0
05/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.56500	0.57100	540
05/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.42900	0.43400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.40400	0.40800	0
05/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.46540	8.48080	0
05/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.11100	1.13000	0
05/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.09000	1.11000	0
05/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.13200	1.15100	0
05/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.71600	0.73500	180
05/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.04900	1.07000	0
05/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.68400	0.68900	180
05/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.56700	0.57000	0
05/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.35100	1.35400	0
05/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.62500	0.62900	0
05/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.59600	0.59900	0
05/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.21910	9.23440	0
05/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.83800	1.86400	0
05/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.03100	2.05100	200
05/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.82000	1.84400	0
05/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.85600	1.88300	0
05/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.08700	1.09900	0
05/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.81200	0.81700	0
05/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.15100	1.16000	0
05/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.11900	1.13000	0
05/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.30960	10.32490	0
05/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.52100	2.54100	0
05/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.50400	2.52400	0
05/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.53800	2.55900	0
05/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.37800	1.38400	0
05/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.44400	1.44900	0
05/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.41100	1.41600	0
05/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.99900	8.01580	98
05/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.99975	1.01695	0
05/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.94999	0.96724	0
05/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.04957	1.06672	0
05/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00057	0.00092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00099	0.00144	0
05/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00075	0.00115	0
05/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.10340	8.11970	729
05/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.69040	0.71131	0
05/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.65667	0.67800	0
05/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.72528	0.74577	0
05/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.35927	0.38321	80
05/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.12188	0.12607	0
05/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.45587	0.46351	0
05/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.15327	0.15830	0
05/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.13700	0.14161	0
05/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.54700	12.56170	12,963
05/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.90400	0.92000	0
05/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.85400	0.87100	0
05/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.95300	0.96900	0
05/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.39400	0.41500	0
05/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.25000	1.26500	0
05/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.66100	0.67700	0
05/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.80600	0.82200	0
05/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.04700	2.06200	0
05/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.84700	1.86200	0
05/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00900	0.01000	0
05/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.01400	0.01500	0
05/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00300	0.00300	0
05/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.04700	0.05300	0
05/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00600	0.00700	0
05/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00700	0.00900	0
05/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00700	0.00800	0
05/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.69990	12.71380	2,635
05/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.30400	1.33000	0
05/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.26200	1.28800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.35100	1.37600	0
05/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.22000	1.24700	0
05/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.94900	0.97900	0
05/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.73400	1.75500	0
05/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.02200	1.05100	0
05/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.69500	0.72700	0
05/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.39900	1.42300	0
05/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.83100	1.85100	0
05/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.09900	1.12700	0
05/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.87900	0.90900	0
05/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.63800	1.65900	0
05/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.03800	0.04500	0
05/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.17900	0.19500	768
05/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.09900	0.11300	0
05/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.03100	0.03700	0
05/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.04900	0.05900	0
05/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.29500	0.31300	0
05/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.12200	0.13700	0
05/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.03400	0.04100	768
05/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.14900	0.16500	0
05/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.07000	0.08300	0
05/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.05100	0.06200	0
05/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.06200	0.07400	0
05/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.05400	0.06600	0
05/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.84190	12.85560	2,853
05/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.26500	1.30800	0
05/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.29900	1.34100	0
05/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.23300	1.27600	0
05/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.29100	0.32000	0
05/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.25700	0.28500	0
05/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.27300	0.30200	0
05/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10270	0.10290	5,998
05/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02270	0.02290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01271	0.01292	0
05/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03270	0.03290	0
05/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00001	0.00002	0
05/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10440	0.10450	25
05/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01488	0.01499	0
05/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00736	0.00756	0
05/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02447	0.02458	0
05/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00007	0.00008	0
05/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00296	0.00306	0
05/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00048	0.00049	0
05/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.77650	10.80070	21,101
05/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.97800	1.00300	0
05/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.92900	0.95300	0
05/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.02800	1.05300	0
05/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.78000	0.80500	0
05/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.22700	1.25100	0
05/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.47700	1.50100	0
05/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.37700	1.40100	0
05/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.00300	0.00600	0
05/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.82900	0.85400	0
05/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.00500	0.01000	0
05/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.27700	1.30100	0
05/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.05900	0.08100	8,220
05/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.53700	0.56100	0
05/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.00400	0.00800	0
05/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.44500	0.47000	0
05/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.73100	0.75600	0
05/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.17700	1.20200	0
05/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.02600	0.04100	0
05/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.63300	0.65800	0
05/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.49000	0.51400	2,740

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.07100	0.09500	0
05/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.68200	0.70700	0
05/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00200	0.00300	0
05/12/2011	€ / R On 19 December 2011	11.40	C	Foreign Exchange Future	0.01200	0.02000	11,400
05/12/2011	€ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.31700	0.34400	0
05/12/2011	€ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.04100	0.04300	5,700
05/12/2011	€ / R On 19 December 2011	11.40	P	Foreign Exchange Future	0.63600	0.61900	0
05/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00600	0.00600	2,740
05/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.01400	0.01300	0
05/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.24500	0.24400	0
05/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.12600	1.10200	0
05/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00700	0.00700	0
05/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.45000	0.44000	0
05/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00100	0.00100	0
05/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00500	0.00500	0
05/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.01900	0.01900	0
05/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.87800	0.85700	0
05/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.01100	0.01000	0
05/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.28300	0.28000	0
05/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00100	0.00000	8,220
05/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.82900	0.80900	0
05/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00300	0.00300	0
05/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.97700	0.95500	0
05/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00100	0.00000	0
05/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00100	0.00000	0
05/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00100	0.00000	0
05/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00400	0.00400	0
05/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00200	0.00200	0
05/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00300	0.00200	0
05/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00200	0.00200	0
05/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.92570	10.94940	17,784
05/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.93900	0.96900	0
05/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.89900	0.93000	0
05/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.97900	1.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.89300	1.91800	0
05/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.82300	0.85500	0
05/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.18900	1.21800	0
05/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.94100	1.96600	0
05/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.10300	1.13200	0
05/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.59300	0.62500	0
05/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.51200	0.54500	0
05/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.78600	0.81800	0
05/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.36000	0.39200	0
05/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.24300	0.27100	0
05/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.43900	0.47200	0
05/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.19200	0.21700	0
05/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.41800	0.45000	0
05/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.41700	1.44400	0
05/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.29500	0.32500	0
05/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.66900	0.67600	0
05/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.04100	0.04500	0
05/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.44200	0.45100	0
05/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.01600	1.01800	0
05/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.41300	0.42300	0
05/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.81700	0.82200	0
05/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.53400	0.54300	0
05/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.16000	0.16900	0
05/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.33600	0.34600	0
05/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.26700	0.27600	0
05/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.07700	0.08300	0
05/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01500	0.01700	0
05/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.06300	0.06900	0
05/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.14700	0.15600	0
05/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01700	0.01900	0
05/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.10300	0.11000	0
05/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.12300	0.13100	0
05/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.11300	0.12000	0
05/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.06180	11.08700	13,749

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.96000	0.99700	0
05/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.92800	0.96500	0
05/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.99300	1.02900	0
05/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.28100	0.29200	0
05/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.31600	0.32800	0
05/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.29800	0.31000	0
05/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.19240	11.21830	200
05/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.99300	1.01300	0
05/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.96400	0.98400	0
05/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.02100	1.04200	0
05/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.50400	0.49900	0
05/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.54700	0.54100	0
05/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.52600	0.52000	0
05/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.22310	8.20990	9,642
05/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.57300	1.56000	0
05/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.52300	1.51000	0
05/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.62300	1.61000	0
05/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.72600	0.71500	0
05/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.92400	0.91200	0
05/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00100	0.00200	0
05/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00300	0.00500	0
05/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.24580	8.23240	21,693
05/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.03900	1.03300	0
05/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.99400	0.98800	0
05/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.08400	1.07700	0
05/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.90600	0.90200	0
05/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.31700	1.30700	0
05/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.62800	0.63100	0
05/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.86300	0.86000	0
05/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.26900	1.26000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.52600	0.53000	0
05/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.05000	2.03700	0
05/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
05/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.18000	0.19800	0
05/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.02300	0.02800	0
05/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.06700	0.07800	0
05/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.13200	0.14900	0
05/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.02100	0.02500	0
05/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.06000	0.07000	0
05/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.03800	0.04500	0
05/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.04800	0.05600	0
05/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.04300	0.05100	0
05/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.27910	8.26640	6,113
05/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.82400	0.82500	0
05/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.85900	0.85900	0
05/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.79000	0.79100	0
05/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.21100	0.22500	0
05/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.18000	0.19300	0
05/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.19500	0.20900	0
05/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.31000	8.30020	2,098
05/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.60800	0.61300	0
05/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.58600	0.59100	0
05/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.63100	0.63600	0
05/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.50700	0.52200	0
05/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.56200	0.57700	0
05/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.53400	0.54900	0
05/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.32030	9.31830	0
05/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.40600	2.40300	0
05/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.36500	2.36300	0
05/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.44600	2.44400	0
05/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37600	0.37600	0
05/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.39500	0.39500	0
05/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.38600	0.38500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.89890	7.88920	10
05/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.65000	0.64100	0
05/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.60100	0.59100	0
05/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.70000	0.69100	0
05/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.26500	0.26000	0
05/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.09900	1.08900	0
05/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.31000	0.30300	0
05/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.04900	1.03900	0
05/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.50200	0.49300	0
05/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.45200	0.44400	0
05/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.99900	0.98900	0
05/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00300	0.00500	0
05/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00300	0.00400	0
05/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.01100	0.01400	0
05/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01600	0.02100	0
05/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00100	0.00200	0
05/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
05/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00100	0.00200	0
05/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.98540	7.97480	0
05/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.53500	0.53500	0
05/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.57300	0.57200	0
05/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.49900	0.50100	0
05/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.11400	0.12600	0
05/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.08800	0.09700	0
05/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.10000	0.11000	0
05/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.13060	0.13110	12,659
05/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.08620	0.09410	18,519
05/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.16400	0.16790	12,423

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.34550	0.36050	100,000
05/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.13420	0.13250	100,000
05/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.19370	0.19550	12,346
05/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.10540	0.11220	18,750
05/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.08750	0.08650	12,500
05/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.07890	0.07760	12,500
05/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.08090	0.07930	19,481
05/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.10520	0.10290	12,987
05/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.71810	8.75990	590
05/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.43300	0.47000	0
05/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.38900	0.42500	0
05/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.47800	0.51800	0
05/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.26900	0.30200	0
05/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.57500	0.61600	0
05/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.82100	0.86200	0
05/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.23400	0.26600	0
05/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.07800	0.09600	0
05/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.01300	0.01900	0
05/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.03400	0.04500	0
05/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.30700	0.34100	0
05/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.72200	0.76300	0
05/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.96900	1.01100	0
05/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.10700	0.12900	0
05/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.06900	1.11000	0
05/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.14700	0.17400	0
05/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.06600	0.08200	0
05/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.20200	0.23200	0
05/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.01100	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.02900	0.03900	0
05/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.51100	0.47900	0
05/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.74300	0.70600	0
05/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.08400	0.07200	0
05/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.29800	0.27200	0
05/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.12900	0.11400	0
05/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00100	0.00000	0
05/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.18900	0.16900	0
05/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
05/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00400	0.00300	0
05/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.03900	0.03100	0
05/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.46600	0.43500	0
05/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.69500	0.65900	0
05/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.26000	0.23600	0
05/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.06600	0.05600	0
05/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00300	0.00200	0
05/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00700	0.00600	0
05/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.05100	0.04200	0
05/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.01000	0.00800	0
05/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.02100	0.01500	0
05/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.01500	0.01000	0
05/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.85060	8.89210	25
05/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.52800	0.56200	0
05/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.55500	0.58900	0
05/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.50300	0.53600	0
05/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.30200	0.29400	0
05/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.25400	0.24700	0
05/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.27700	0.27000	0
05/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.26220	6.24960	0
05/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.08300	0.08700	0
05/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.08800	0.09200	0
05/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.07900	0.08300	0
05/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.09200	0.10800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.08100	0.09700	0
05/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.08600	0.10200	0
05/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.31450	6.30170	0
05/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.22900	0.23200	0
05/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.22400	0.22700	0
05/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.23400	0.23600	0
05/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.19300	0.20800	0
05/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.20300	0.21900	0
05/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.19800	0.21400	0
05/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.35490	6.34190	0
05/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.36200	0.36100	0
05/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.33800	0.33800	0
05/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.38700	0.38500	0
05/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.28200	0.29300	0
05/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.33300	0.34600	0
05/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.30700	0.31900	0
05/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
05/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
05/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
05/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
05/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
05/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
05/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
05/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
05/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,944.40000	15,979.63000	0
05/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.25670	1.26010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.15680	0.16030	0
05/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.10750	0.11100	0
05/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.20670	0.21010	0
05/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00080	0.00090	0
05/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00010	0.00020	0
05/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.27270	1.27630	0
05/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.10120	0.10560	0
05/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.07300	0.07750	0
05/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.13720	0.14130	0
05/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.01450	0.01500	0
05/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05030	0.05120	0
05/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02850	0.02930	0
06/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.08390	7.99900	209,362
06/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.73600	0.65300	0
06/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.68600	0.60400	0
06/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.78500	0.70200	0
06/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.33400	1.24900	500
06/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.17800	0.13500	0
06/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.83500	0.75200	5,000
06/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.93400	1.84900	0
06/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.08400	1.00000	0
06/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.58800	0.50700	11,280
06/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.63400	1.54900	0
06/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.68400	1.59900	0
06/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.83400	1.74900	0
06/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.15300	0.11600	0
06/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.13400	2.04900	0
06/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.63700	0.55600	0
06/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.38400	1.29900	0
06/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.28400	1.19900	200
06/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.24000	0.18700	0
06/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.39900	0.32700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.23400	1.14900	560
06/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.78400	1.69900	0
06/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.73400	1.64900	0
06/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.00700	0.00600	8,333
06/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.02400	0.01800	0
06/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.03700	0.02800	26,550
06/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.08400	1.99900	0
06/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.31500	0.25200	1,000
06/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.49000	0.41200	0
06/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.48400	1.39900	0
06/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.23400	2.14900	0
06/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.27600	0.21800	0
06/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.88500	0.80100	12,300
06/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.53400	1.44900	0
06/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.05900	0.04400	0
06/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.09600	0.07200	0
06/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.98400	1.89900	0
06/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.93500	0.85100	0
06/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.18400	1.09900	0
06/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.98400	0.90000	0
06/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.43400	1.34900	0
06/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.88400	1.79900	0
06/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.07000	0.05200	0
06/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.58400	1.49900	0
06/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.13400	1.05000	0
06/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.44400	0.36900	0
06/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.05100	0.03800	0
06/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.08200	0.06100	0
06/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.35600	0.28800	0
06/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.03400	0.95000	0
06/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.13100	0.09900	11,340
06/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.03400	1.94900	0
06/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.20700	0.16000	12,579
06/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.53900	0.46000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.11200	0.08400	1,620
06/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.01600	0.01200	19,273
06/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.01800	0.01400	0
06/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.59000	0.66900	0
06/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.68400	0.76500	0
06/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.73200	0.81300	0
06/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.86600	2.95100	0
06/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.81600	3.90100	0
06/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.17800	0.23500	400
06/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.00500	0.01100	0
06/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.07300	0.11100	0
06/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.14700	0.20000	0
06/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02200	0.03900	0
06/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.24800	0.31200	100
06/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.36700	0.43900	0
06/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01000	0.02000	0
06/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.28600	0.35300	0
06/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00000	0.00100	1,000
06/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00100	0.00200	0
06/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.21200	0.27300	0
06/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.32500	0.39500	0
06/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	560
06/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.04200	0.06900	0
06/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00100	0.00200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	5,000
06/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00600	0.01300	0
06/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.03100	0.05300	12,688
06/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.92300	1.00700	0
06/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.45300	0.52900	0
06/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.01500	0.02800	0
06/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.05600	0.08800	560
06/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	16,340
06/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00300	0.00700	0
06/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.11900	0.16700	10,750
06/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00100	0.00300	800
06/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00000	5,000
06/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00400	0.00800	12,000
06/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.09400	0.13600	0
06/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00100	0.00300	3,780
06/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00200	0.00500	1,000
06/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00200	0.00400	0
06/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.18940	8.10340	46,978
06/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.18300	1.10500	0
06/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.13800	1.06000	0
06/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.22900	1.15000	0
06/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.21600	1.13700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.08000	1.00400	30,100
06/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.99200	0.91800	0
06/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.40400	1.32200	0
06/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.03600	0.96000	0
06/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.25900	0.23100	0
06/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.31400	0.28000	0
06/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.29900	0.26600	0
06/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.22500	0.20000	3
06/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.18800	0.16700	100
06/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.27200	0.24200	0
06/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.62200	0.56400	0
06/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.32900	0.29400	0
06/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.74400	1.66000	0
06/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.68600	0.62400	0
06/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.64600	1.56200	0
06/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.69500	1.61100	0
06/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.84400	1.75900	0
06/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.09200	2.00700	0
06/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.45200	1.37000	0
06/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.75500	0.69000	0
06/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.51200	0.46200	0
06/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.86800	0.79800	0
06/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.36300	0.32500	0
06/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.50000	1.41700	0
06/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.34600	0.30900	0
06/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.35700	1.27600	0
06/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.48800	0.43900	5,000
06/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.12500	1.04800	10,000
06/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.54900	1.46500	0
06/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.83000	0.76100	0
06/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.40100	0.35900	0
06/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.56500	0.51100	0
06/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.17000	1.09200	0
06/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.59700	1.51400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.59300	0.53700	0
06/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.46400	0.41800	0
06/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.53800	0.48600	0
06/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.42100	0.37800	0
06/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.90800	0.83700	0
06/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.94900	0.87600	0
06/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.31000	1.22900	0
06/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.65200	0.59300	0
06/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.44200	0.39700	0
06/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.79200	0.72500	5,000
06/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.79400	1.71000	0
06/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.04300	1.95800	0
06/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.72000	0.65700	0
06/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.38100	0.34200	0
06/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.99300	1.90800	0
06/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.26300	1.18300	0
06/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.02400	0.03000	0
06/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
06/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.44200	0.48900	0
06/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.13100	0.15400	0
06/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00400	0.00500	0
06/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00500	0.00700	0
06/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.10300	0.12200	2,420
06/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.35300	0.39400	0
06/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.16300	0.19000	0
06/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.02100	0.02600	0
06/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.06000	0.07300	0
06/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.06900	0.08400	0
06/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.38200	0.42500	0
06/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.24900	0.28300	0
06/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.32500	0.36500	0
06/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.20400	0.23400	0
06/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00800	0.01100	0
06/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.03100	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.22600	0.25800	0
06/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.41200	0.45600	0
06/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.09100	0.10800	0
06/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.01000	0.01200	0
06/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.03600	0.04500	0
06/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.29900	0.33600	7,051
06/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.01800	0.02300	0
06/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.50700	0.55600	0
06/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.01100	0.01400	10,000
06/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.47400	0.52200	200
06/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.07900	0.09500	0
06/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.27300	0.30900	0
06/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.11600	0.13700	0
06/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.01300	0.01700	0
06/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00300	0.00400	0
06/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00500	0.00600	0
06/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00600	0.00800	2,420
06/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00700	0.00900	0
06/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.14700	0.17100	0
06/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00500	0.00700	0
06/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.54000	0.59100	0
06/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.18300	0.21100	0
06/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.68300	0.73900	0
06/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.83600	0.89700	0
06/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.99900	1.06400	0
06/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.61000	0.66300	190
06/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.57500	0.62700	0
06/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.72000	0.77800	176
06/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.04700	0.05700	0
06/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.01500	0.01900	0
06/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.05300	0.06500	0
06/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.04100	0.05100	0
06/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.02700	0.03400	1,000
06/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.02600	0.03300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.03500	0.04300	0
06/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.03000	0.03800	0
06/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.28980	8.20180	22,973
06/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.15400	1.08200	0
06/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.11500	1.04400	0
06/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.19400	1.12100	0
06/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.64300	0.59400	0
06/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.58100	1.50100	4,850
06/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.49200	0.45200	0
06/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.44600	0.40900	0
06/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.41800	0.38300	0
06/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.87800	0.93100	132
06/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.80600	0.85700	0
06/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.70200	0.75000	200
06/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.45300	0.49200	132
06/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.04100	0.04900	0
06/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.10400	0.11900	0
06/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.12500	0.14200	0
06/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.11400	0.13000	0
06/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.38470	8.29480	1,125
06/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.33400	1.26100	0
06/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.29700	1.22500	0
06/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.37300	1.29900	16,000
06/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.26000	1.18900	37,000
06/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.56300	0.52400	0
06/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.46200	0.42900	5,500
06/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.48500	0.45100	360
06/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.90000	0.84300	0
06/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.62500	0.58200	0
06/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.84000	0.88700	4,000
06/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.27700	1.33400	0
06/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.41500	0.44800	360
06/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.97800	1.02900	1,500
06/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.20000	1.25600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.13800	0.15400	0
06/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.17500	0.19400	0
06/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.16200	0.18000	0
06/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.14900	0.16600	0
06/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.47460	8.38420	0
06/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.15000	1.08800	0
06/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.12400	1.06300	0
06/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.17700	1.11300	0
06/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.00600	0.94900	300
06/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.62400	0.58600	540
06/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.24900	1.30200	0
06/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.35200	0.37900	0
06/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.53100	0.56500	540
06/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.39900	0.42900	0
06/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.37500	0.40400	0
06/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.55500	8.46540	0
06/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.16800	1.11100	0
06/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.14700	1.09000	0
06/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.19100	1.13200	0
06/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.75600	0.71600	180
06/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.10400	1.04900	0
06/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.64900	0.68400	180
06/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.53600	0.56700	0
06/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.30100	1.35100	0
06/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.59200	0.62500	0
06/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.56300	0.59600	0
06/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.30500	9.21910	0
06/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.89400	1.83800	0
06/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.87500	1.82000	0
06/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.09200	2.03100	200
06/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.91300	1.85600	0
06/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.05800	1.08700	0
06/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.78700	0.81200	0
06/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.12000	1.15100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.08900	1.11900	0
06/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.39550	10.30960	0
06/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.57900	2.52100	0
06/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.59700	2.53800	0
06/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.56200	2.50400	0
06/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.41700	1.44400	0
06/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.35200	1.37800	0
06/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.38400	1.41100	0
06/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.08390	7.99900	98
06/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.08417	0.99975	0
06/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.03427	0.94999	0
06/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.13410	1.04957	0
06/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00020	0.00057	0
06/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00037	0.00099	0
06/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00027	0.00075	0
06/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.18940	8.10340	734
06/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.75543	0.69040	0
06/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.71995	0.65667	0
06/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.40066	0.35927	80
06/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.79201	0.72528	0
06/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.10261	0.12188	0
06/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.41126	0.45587	0
06/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.13055	0.15327	0
06/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.11603	0.13700	0
06/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.62660	12.54700	12,957
06/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.98000	0.90400	0
06/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.93100	0.85400	0
06/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.03000	0.95300	0
06/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.45600	0.39400	0
06/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.32800	1.25000	0
06/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.73400	0.66100	0
06/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.88100	0.80600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.12700	2.04700	0
06/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.92700	1.84700	0
06/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00400	0.00900	0
06/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.00700	0.01400	0
06/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00100	0.00300	0
06/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.02900	0.04700	0
06/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00300	0.00600	0
06/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00400	0.00700	0
06/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00300	0.00700	0
06/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.78020	12.69990	2,635
06/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.37600	1.30400	0
06/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.33200	1.26200	0
06/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.42400	1.35100	0
06/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.29000	1.22000	0
06/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.01100	0.94900	0
06/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.80900	1.73400	0
06/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.08600	1.02200	0
06/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.74600	0.69500	0
06/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.47100	1.39900	0
06/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.90700	1.83100	0
06/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.16500	1.09900	0
06/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.93800	0.87900	0
06/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.71200	1.63800	0
06/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.03200	0.03800	0
06/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.15800	0.17900	768
06/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.08500	0.09900	0
06/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.02700	0.03100	0
06/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.04100	0.04900	0
06/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.26600	0.29500	0
06/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.10600	0.12200	0
06/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.02900	0.03400	768
06/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.13100	0.14900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.06000	0.07000	0
06/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.04400	0.05100	0
06/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.05200	0.06200	0
06/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.04600	0.05400	0
06/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.92570	12.84190	2,853
06/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.32700	1.26500	0
06/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.29400	1.23300	0
06/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.36200	1.29900	0
06/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.23600	0.25700	0
06/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.26800	0.29100	0
06/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.25100	0.27300	0
06/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10390	0.10270	5,998
06/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02390	0.02270	0
06/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01390	0.01271	0
06/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03390	0.03270	0
06/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00000	0.00001	0
06/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10550	0.10440	415
06/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01588	0.01488	0
06/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02555	0.02447	0
06/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00809	0.00736	0
06/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00259	0.00296	0
06/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00005	0.00007	0
06/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00038	0.00048	0
06/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.81590	10.77650	20,951
06/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.01700	0.97800	0
06/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.96700	0.92900	0
06/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.06700	1.02800	0
06/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.81800	0.78000	0
06/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.26600	1.22700	0
06/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.51600	1.47700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.41600	1.37700	0
06/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.00300	0.00300	0
06/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.86800	0.82900	0
06/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.00600	0.00500	0
06/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.31600	1.27700	0
06/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.06600	0.05900	8,220
06/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.57200	0.53700	0
06/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.00500	0.00400	0
06/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.47800	0.44500	0
06/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.76800	0.73100	0
06/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.21600	1.17700	0
06/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.02900	0.02600	0
06/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.67000	0.63300	0
06/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.52500	0.49000	2,740
06/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.08000	0.07100	0
06/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.71900	0.68200	0
06/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00200	0.00200	0
06/12/2011	€ / R On 19 December 2011	11.40	C	Foreign Exchange Future	0.01200	0.01200	11,400
06/12/2011	€ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.34500	0.31700	0
06/12/2011	€ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02900	0.04100	5,700
06/12/2011	€ / R On 19 December 2011	11.40	P	Foreign Exchange Future	0.59600	0.63600	0
06/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00300	0.00600	2,740
06/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.00900	0.01400	0
06/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.21400	0.24500	0
06/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.08600	1.12600	0
06/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00400	0.00700	0
06/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.41300	0.45000	0
06/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00200	0.00500	0
06/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.01200	0.01900	0
06/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.83900	0.87800	0
06/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.00600	0.01100	0
06/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.25000	0.28300	0
06/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00000	0.00100	8,220

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.79000	0.82900	0
06/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00200	0.00300	0
06/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.93700	0.97700	0
06/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00200	0.00400	0
06/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00100	0.00200	0
06/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00100	0.00300	0
06/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00100	0.00200	0
06/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.96430	10.92570	17,784
06/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.96900	0.93900	0
06/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.92900	0.89900	0
06/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.01000	0.97900	0
06/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.93000	1.89300	0
06/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.85100	0.82300	0
06/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.22200	1.18900	0
06/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.97800	1.94100	0
06/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.13600	1.10300	0
06/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.61600	0.59300	0
06/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.53200	0.51200	0
06/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.81300	0.78600	0
06/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.37600	0.36000	0
06/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.25400	0.24300	0
06/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.45700	0.43900	0
06/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.20100	0.19200	0
06/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.43600	0.41800	0
06/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.45200	1.41700	0
06/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.30900	0.29500	0
06/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.64500	0.66900	0
06/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.03800	0.04100	0
06/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.42200	0.44200	0
06/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.98700	1.01600	0
06/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.39300	0.41300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.79000	0.81700	0
06/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.51200	0.53400	0
06/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.14900	0.16000	0
06/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.31800	0.33600	0
06/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.25200	0.26700	0
06/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.07200	0.07700	0
06/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01400	0.01500	0
06/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.05800	0.06300	0
06/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.13700	0.14700	0
06/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01600	0.01700	0
06/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09600	0.10300	0
06/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.11500	0.12300	0
06/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10500	0.11300	0
06/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.10360	11.06180	13,949
06/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.98800	0.96000	0
06/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.95600	0.92800	0
06/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.02100	0.99300	0
06/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.26700	0.28100	0
06/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.30200	0.31600	0
06/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.28400	0.29800	0
06/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.23580	11.19240	200
06/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.01900	0.99300	0
06/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.04800	1.02100	0
06/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.99000	0.96400	0
06/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.53000	0.54700	0
06/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.48800	0.50400	0
06/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.50900	0.52600	0
06/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.25160	8.22310	9,642
06/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.60200	1.57300	0
06/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.55200	1.52300	0
06/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.95200	0.92400	0
06/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.65200	1.62300	0
06/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.75300	0.72600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00100	0.00300	0
06/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.27520	8.24580	29,293
06/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.06500	1.03900	0
06/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.01900	0.99400	0
06/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.11000	1.08400	0
06/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.93000	0.90600	0
06/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.34400	1.31700	0
06/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.64900	0.62800	0
06/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.88700	0.86300	0
06/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.29700	1.26900	0
06/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.54400	0.52600	0
06/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.07900	2.05000	0
06/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00400	0.00400	0
06/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.16900	0.18000	0
06/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.02200	0.02300	0
06/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.06200	0.06700	0
06/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.12400	0.13200	0
06/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01900	0.02100	0
06/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.05500	0.06000	0
06/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.03500	0.03800	0
06/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.04400	0.04800	0
06/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.04000	0.04300	0
06/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.31170	8.27910	6,113
06/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.84700	0.82400	0
06/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.81200	0.79000	0
06/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.88300	0.85900	0
06/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.17100	0.18000	0
06/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.20000	0.21100	0
06/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.18500	0.19500	0
06/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.34610	8.31000	2,098

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.62700	0.60800	0
06/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.60400	0.58600	0
06/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.65100	0.63100	0
06/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.49100	0.50700	0
06/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.54400	0.56200	0
06/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.51700	0.53400	0
06/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.36340	9.32030	0
06/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.44100	2.40600	0
06/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.40000	2.36500	0
06/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.48100	2.44600	0
06/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.36800	0.37600	0
06/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.38700	0.39500	0
06/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.37800	0.38600	0
06/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.97640	7.89890	10
06/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.72700	0.65000	0
06/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.67700	0.60100	0
06/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.77700	0.70000	0
06/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.33300	0.26500	0
06/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.17600	1.09900	0
06/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.38100	0.31000	0
06/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.12600	1.04900	0
06/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.57700	0.50200	0
06/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.52800	0.45200	0
06/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.07600	0.99900	0
06/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00200	0.00300	0
06/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00100	0.00300	0
06/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00500	0.01100	0
06/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00700	0.01600	0
06/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
06/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00100	0.00100	0
06/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.06330	7.98540	0
06/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.59500	0.53500	0
06/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.55700	0.49900	0
06/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.63400	0.57300	0
06/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.07100	0.08800	0
06/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.09400	0.11400	0
06/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.08200	0.10000	0
06/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.16790	0.13060	12,659
06/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.10920	0.08620	18,519
06/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.11200	0.16400	12,423
06/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.37730	0.34550	100,000
06/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.11320	0.13420	100,000
06/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.13880	0.19370	12,346
06/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.14100	0.10540	18,750
06/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.10190	0.08750	12,500
06/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.08860	0.07890	12,500
06/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.06380	0.08090	19,481
06/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.08890	0.10520	12,987
06/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.72280	8.71810	590
06/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.43500	0.43300	0
06/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.39000	0.38900	0
06/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.48100	0.47800	0
06/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.26900	0.26900	0
06/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.57800	0.57500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.82500	0.82100	0
06/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.23400	0.23400	0
06/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.07400	0.07800	0
06/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.01100	0.01300	0
06/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.03200	0.03400	0
06/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.30700	0.30700	0
06/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.72600	0.72200	0
06/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.97400	0.96900	0
06/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.10400	0.10700	0
06/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.07300	1.06900	0
06/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.14400	0.14700	0
06/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.06300	0.06600	0
06/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.20100	0.20200	0
06/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.00900	0.01100	0
06/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.02600	0.02900	0
06/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.50300	0.51100	0
06/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.73600	0.74300	0
06/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.07800	0.08400	0
06/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.29000	0.29800	0
06/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.12100	0.12900	0
06/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
06/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.18100	0.18900	0
06/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00100	0.00100	0
06/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00300	0.00400	0
06/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.03400	0.03900	0
06/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.45900	0.46600	0
06/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.68800	0.69500	0
06/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.25100	0.26000	0
06/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.06100	0.06600	0
06/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00200	0.00300	0
06/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00500	0.00700	0
06/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.04600	0.05100	0
06/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00800	0.01000	0
06/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.01700	0.02100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.01200	0.01500	0
06/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.85420	8.85060	25
06/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.52900	0.52800	0
06/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.50400	0.50300	0
06/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.55500	0.55500	0
06/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.25100	0.25400	0
06/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.30000	0.30200	0
06/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.27500	0.27700	0
06/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.28800	6.26220	0
06/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.09400	0.08300	0
06/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.08900	0.07900	0
06/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.09900	0.08800	0
06/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.06600	0.08100	0
06/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.07600	0.09200	0
06/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.07100	0.08600	0
06/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.34000	6.31450	0
06/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.24200	0.22900	0
06/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.23700	0.22400	0
06/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.24800	0.23400	0
06/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.18200	0.19300	0
06/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.19100	0.20300	0
06/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.18600	0.19800	0
06/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.38140	6.35490	0
06/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.37600	0.36200	0
06/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.35100	0.33800	0
06/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.40200	0.38700	0
06/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.27100	0.28200	0
06/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.32000	0.33300	0
06/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.29500	0.30700	0
06/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
06/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
06/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
06/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
06/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
06/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
06/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
06/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
06/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,065.07000	15,944.40000	0
06/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.26990	1.25670	0
06/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.16990	0.15680	0
06/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.12030	0.10750	0
06/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.21990	0.20670	0
06/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00040	0.00080	0
06/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00000	0.00010	0
06/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.28590	1.27270	0
06/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11060	0.10120	0
06/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14810	0.13720	0
06/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08060	0.07300	0
06/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.04470	0.05030	0
06/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.01220	0.01450	0
06/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02470	0.02850	0
07/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.08350	8.08390	207,695
07/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.73600	0.73600	0
07/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.68600	0.68600	0
07/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.78500	0.78500	0
07/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.33400	1.33400	500
07/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.16800	0.17800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.08400	1.08400	0
07/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.83500	0.83500	5,000
07/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.93400	1.93400	0
07/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.58800	0.58800	11,280
07/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.63400	1.63400	0
07/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.68400	1.68400	0
07/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.83400	1.83400	0
07/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.14000	0.15300	0
07/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.13400	2.13400	0
07/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.63700	0.63700	0
07/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.38400	1.38400	0
07/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.28400	1.28400	200
07/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.23400	0.24000	0
07/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.39600	0.39900	0
07/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.00500	0.00700	8,333
07/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.02800	0.03700	26,550
07/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.01000	0.01600	19,273
07/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.01700	0.02400	0
07/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.23400	1.23400	560
07/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.78400	1.78400	0
07/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.73400	1.73400	0
07/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.08400	2.08400	0
07/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.31000	0.31500	1,000
07/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.49000	0.49000	0
07/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.48400	1.48400	0
07/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.23400	2.23400	0
07/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.27100	0.27600	0
07/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.88400	0.88500	12,300
07/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.53400	1.53400	0
07/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.04800	0.05900	0
07/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.08300	0.09600	0
07/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.98400	1.98400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.93400	0.93500	0
07/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.18400	1.18400	0
07/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.98400	0.98400	0
07/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.43400	1.43400	0
07/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.88400	1.88400	0
07/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.05700	0.07000	0
07/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.58400	1.58400	0
07/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.13400	1.13400	0
07/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.44200	0.44400	0
07/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.04000	0.05100	0
07/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.06900	0.08200	0
07/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.35200	0.35600	0
07/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.03400	1.03400	0
07/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.11800	0.13100	11,340
07/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.03400	2.03400	0
07/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.19900	0.20700	12,579
07/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.53900	0.53900	0
07/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.09900	0.11200	1,620
07/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.01200	0.01800	0
07/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.67900	0.68400	0
07/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.72700	0.73200	0
07/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.16600	0.17800	400
07/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.00600	0.00500	0
07/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.06600	0.07300	0
07/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.13500	0.14700	0
07/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.01900	0.02200	0
07/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.23600	0.24800	100
07/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.35700	0.36700	0
07/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00900	0.01000	0
07/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.27400	0.28600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00100	0.00000	1,000
07/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
07/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.20000	0.21200	0
07/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.31500	0.32500	0
07/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00100	0.00000	560
07/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.03800	0.04200	0
07/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
07/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00100	0.00000	5,000
07/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00700	0.00600	0
07/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.02700	0.03100	12,688
07/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.44500	0.45300	0
07/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.58400	0.59000	0
07/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.86700	2.86600	0
07/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.81700	3.81600	0
07/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.92200	0.92300	0
07/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.01300	0.01500	0
07/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.05100	0.05600	560
07/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00100	0.00000	16,340
07/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00400	0.00300	0
07/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.10700	0.11900	10,750
07/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00000	5,000
07/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00500	0.00400	12,000
07/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00200	0.00100	800
07/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.08500	0.09400	0
07/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00200	0.00100	3,780
07/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00300	0.00200	1,000
07/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00300	0.00200	0
07/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.19310	8.18940	48,298
07/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.18700	1.18300	0
07/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.14100	1.13800	0
07/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.23300	1.22900	0
07/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.22000	1.21600	0
07/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.08300	1.08000	30,100
07/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.99500	0.99200	0
07/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.40800	1.40400	0
07/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.03900	1.03600	0
07/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.45600	1.45200	0
07/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.75300	0.75500	0
07/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.50300	0.51200	0
07/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.86700	0.86800	0
07/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.35200	0.36300	0
07/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.50400	1.50000	0
07/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.21300	0.22500	3
07/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.17700	0.18800	100
07/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.25900	0.27200	0
07/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.84800	1.84400	0
07/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.09600	2.09200	0
07/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.30200	0.31400	0
07/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.28700	0.29900	0
07/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.24700	0.25900	0
07/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.33400	0.34600	0
07/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.36100	1.35700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.47800	0.48800	5,000
07/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.12800	1.12500	10,000
07/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.55200	1.54900	0
07/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.82800	0.83000	0
07/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.38900	0.40100	0
07/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.55600	0.56500	0
07/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.17400	1.17000	0
07/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.60100	1.59700	0
07/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.58500	0.59300	0
07/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.45400	0.46400	0
07/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.52900	0.53800	0
07/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.41000	0.42100	0
07/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.90900	0.90800	0
07/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.95200	0.94900	0
07/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.31300	1.31000	0
07/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.64800	0.65200	0
07/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.43100	0.44200	0
07/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.79000	0.79200	5,000
07/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.79800	1.79400	0
07/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.04700	2.04300	0
07/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.71700	0.72000	0
07/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.37000	0.38100	0
07/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.99700	1.99300	0
07/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.26600	1.26300	0
07/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.61600	0.62200	0
07/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.31700	0.32900	0
07/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.74900	1.74400	0
07/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.68200	0.68600	0
07/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.65000	1.64600	0
07/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.69900	1.69500	0
07/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00600	0.00600	2,420
07/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00700	0.00700	0
07/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.13900	0.14700	0
07/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00600	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.52400	0.54000	0
07/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.17300	0.18300	0
07/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.02300	0.02400	0
07/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00400	0.00400	0
07/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.42700	0.44200	0
07/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.12400	0.13100	0
07/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
07/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00500	0.00500	0
07/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.09700	0.10300	2,420
07/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.33800	0.35300	0
07/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.15500	0.16300	0
07/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.02000	0.02100	0
07/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.05900	0.06000	0
07/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.06600	0.06900	0
07/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.36700	0.38200	0
07/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.23600	0.24900	0
07/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.31100	0.32500	0
07/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.19200	0.20400	0
07/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00800	0.00800	0
07/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.03100	0.03100	0
07/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.21300	0.22600	0
07/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.39600	0.41200	0
07/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.08500	0.09100	0
07/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00900	0.01000	0
07/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.03500	0.03600	0
07/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.28500	0.29900	7,051
07/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.01800	0.01800	0
07/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.49100	0.50700	0
07/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.70400	0.72000	176
07/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.59400	0.61000	190
07/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.55900	0.57500	0
07/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
07/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00500	0.00500	0
07/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.66600	0.68300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.82000	0.83600	0
07/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.98400	0.99900	0
07/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.01100	0.01100	10,000
07/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.45900	0.47400	200
07/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.07400	0.07900	0
07/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.26000	0.27300	0
07/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.11000	0.11600	0
07/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.01300	0.01300	0
07/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.04600	0.04700	0
07/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.01500	0.01500	0
07/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.05200	0.05300	0
07/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.04000	0.04100	0
07/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.02700	0.02700	1,000
07/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.02600	0.02600	0
07/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.03400	0.03500	0
07/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.03000	0.03000	0
07/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.29380	8.28980	22,680
07/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.15400	1.15400	0
07/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.11500	1.11500	0
07/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.19500	1.19400	0
07/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.63100	0.64300	0
07/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.58400	1.58100	4,850
07/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.48000	0.49200	0
07/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.43400	0.44600	0
07/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.40600	0.41800	0
07/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.86200	0.87800	132
07/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.79000	0.80600	0
07/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.68600	0.70200	200
07/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.43700	0.45300	132
07/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.04000	0.04100	0
07/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.10100	0.10400	0
07/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.12100	0.12500	0
07/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.11000	0.11400	0
07/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.38960	8.38470	1,125

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.33300	1.33400	0
07/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.29500	1.29700	0
07/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.37200	1.37300	16,000
07/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.25800	1.26000	37,000
07/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.46800	0.48500	360
07/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.88700	0.90000	0
07/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.60800	0.62500	0
07/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.54600	0.56300	0
07/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.44500	0.46200	5,500
07/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.95600	0.97800	1,500
07/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.81800	0.84000	4,000
07/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.25500	1.27700	0
07/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.39700	0.41500	360
07/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.17800	1.20000	0
07/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.13200	0.13800	0
07/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.16800	0.17500	0
07/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.15500	0.16200	0
07/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.14300	0.14900	0
07/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.48150	8.47460	0
07/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.13600	1.15000	0
07/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.11000	1.12400	0
07/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.16400	1.17700	0
07/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.98800	1.00600	300
07/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.60400	0.62400	540
07/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.22300	1.24900	0
07/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.33300	0.35200	0
07/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.50700	0.53100	540
07/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.37900	0.39900	0
07/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.35500	0.37500	0
07/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.56170	8.55500	0
07/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.15000	1.16800	0
07/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.73600	0.75600	180
07/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.08400	1.10400	0
07/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.12700	1.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.17300	1.19100	0
07/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.51100	0.53600	0
07/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.27400	1.30100	0
07/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.56500	0.59200	0
07/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.62200	0.64900	180
07/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.53800	0.56300	0
07/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.30950	9.30500	0
07/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.86600	1.89400	0
07/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.84700	1.87500	0
07/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.06700	2.09200	200
07/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.88500	1.91300	0
07/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.02600	1.05800	0
07/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.75800	0.78700	0
07/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.08800	1.12000	0
07/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.05700	1.08900	0
07/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.40000	10.39550	0
07/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.54800	2.57900	0
07/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.53000	2.56200	0
07/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.56600	2.59700	0
07/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.31600	1.35200	0
07/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.38000	1.41700	0
07/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.34800	1.38400	0
07/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.08350	8.08390	98
07/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.08379	1.08417	0
07/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.03389	1.03427	0
07/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.13371	1.13410	0
07/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00021	0.00020	0
07/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00039	0.00037	0
07/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00029	0.00027	0
07/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.19310	8.18940	734
07/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.75288	0.75543	0
07/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.38944	0.40066	80
07/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.71693	0.71995	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.78993	0.79201	0
07/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.09683	0.10261	0
07/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.39634	0.41126	0
07/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.12383	0.13055	0
07/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.10978	0.11603	0
07/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.68380	12.62660	12,810
07/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.03800	0.98000	0
07/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.98800	0.93100	0
07/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.93900	0.88100	0
07/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.18400	2.12700	0
07/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.08700	1.03000	0
07/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.50700	0.45600	0
07/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.38500	1.32800	0
07/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.79200	0.73400	0
07/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.98400	1.92700	0
07/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.00800	0.00700	0
07/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00100	0.00100	0
07/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.02300	0.02900	0
07/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00300	0.00300	0
07/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00500	0.00400	0
07/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00400	0.00400	0
07/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00400	0.00300	0
07/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.84450	12.78020	2,665
07/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.44700	1.37600	0
07/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.40000	1.33200	0
07/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.49400	1.42400	0
07/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.35300	1.29000	0
07/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.06700	1.01100	0
07/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.78100	1.71200	0
07/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.87700	1.80900	0
07/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.14500	1.08600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.78600	0.74600	0
07/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.54200	1.47100	0
07/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.97400	1.90700	0
07/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.22600	1.16500	0
07/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	0.99100	0.93800	0
07/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.14700	0.15800	768
07/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.08200	0.08500	0
07/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.03000	0.02700	0
07/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.04800	0.04100	0
07/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.24200	0.26600	0
07/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.10100	0.10600	0
07/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.03300	0.02900	768
07/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.03700	0.03200	0
07/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.12300	0.13100	0
07/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.05900	0.06000	0
07/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.05000	0.04400	0
07/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.05600	0.05200	0
07/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.05300	0.04600	0
07/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.99130	12.92570	2,853
07/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.37900	1.32700	0
07/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.34400	1.29400	0
07/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.41400	1.36200	0
07/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.22300	0.23600	0
07/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.25300	0.26800	0
07/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.23800	0.25100	0
07/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10400	0.10390	5,998
07/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02400	0.02390	0
07/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01401	0.01390	0
07/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03400	0.03390	0
07/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00001	0.00000	0
07/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10560	0.10550	440

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01594	0.01588	0
07/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00803	0.00809	0
07/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02566	0.02555	0
07/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00006	0.00005	0
07/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00243	0.00259	0
07/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00034	0.00038	0
07/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.81030	10.81590	20,951
07/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.01100	1.01700	0
07/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.96200	0.96700	0
07/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.06100	1.06700	0
07/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.81300	0.81800	0
07/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.26100	1.26600	0
07/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.51000	1.51600	0
07/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.41000	1.41600	0
07/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.00200	0.00300	0
07/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.86200	0.86800	0
07/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.00400	0.00600	0
07/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.31100	1.31600	0
07/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.05500	0.06600	8,220
07/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.56700	0.57200	0
07/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.00300	0.00500	0
07/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.47200	0.47800	0
07/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.76300	0.76800	0
07/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.21100	1.21600	0
07/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.02300	0.02900	0
07/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.66400	0.67000	0
07/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.71400	0.71900	0
07/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.51900	0.52500	2,740
07/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.06800	0.08000	0
07/12/2011	€ / R On 19 December 2011	11.40	C	Foreign Exchange Future	0.00900	0.01200	11,400
07/12/2011	€ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.33800	0.34500	0
07/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00100	0.00200	0
07/12/2011	€ / R On 19 December 2011	11.40	P	Foreign Exchange Future	0.59900	0.59600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	€ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02800	0.02900	5,700
07/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.20800	0.21400	0
07/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.09100	1.08600	0
07/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00400	0.00300	2,740
07/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.00900	0.00900	0
07/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00400	0.00400	0
07/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.41300	0.41300	0
07/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00300	0.00200	0
07/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.01200	0.01200	0
07/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.84300	0.83900	0
07/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.00700	0.00600	0
07/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.24500	0.25000	0
07/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00100	0.00000	8,220
07/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.79400	0.79000	0
07/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00200	0.00200	0
07/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.94200	0.93700	0
07/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00100	0.00000	0
07/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00300	0.00200	0
07/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00100	0.00100	0
07/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00200	0.00100	0
07/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00100	0.00100	0
07/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.96200	10.96430	18,240
07/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.96800	0.96900	0
07/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.92800	0.92900	0
07/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.00800	1.01000	0
07/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.92800	1.93000	0
07/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.85100	0.85100	0
07/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.22100	1.22200	0
07/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.97600	1.97800	0
07/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.13400	1.13600	0
07/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.61600	0.61600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.53300	0.53200	0
07/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.81400	0.81300	0
07/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.37600	0.37600	0
07/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.25300	0.25400	0
07/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.45900	0.45700	0
07/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.19900	0.20100	0
07/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.43600	0.43600	0
07/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.45100	1.45200	0
07/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.30800	0.30900	0
07/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.64600	0.64500	0
07/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.03900	0.03800	0
07/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.42400	0.42200	0
07/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.98700	0.98700	0
07/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.39700	0.39300	0
07/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.79100	0.79000	0
07/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.51400	0.51200	0
07/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.15200	0.14900	0
07/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.32100	0.31800	0
07/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.25400	0.25200	0
07/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.07200	0.07200	0
07/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01400	0.01400	0
07/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.05900	0.05800	0
07/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.13900	0.13700	0
07/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01600	0.01600	0
07/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.09600	0.09600	0
07/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.11600	0.11500	0
07/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.10600	0.10500	0
07/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.10130	11.10360	13,949
07/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.98800	0.98800	0
07/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.95600	0.95600	0
07/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.02000	1.02100	0
07/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.26900	0.26700	0
07/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.30500	0.30200	0
07/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.28700	0.28400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.23440	11.23580	200
07/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.01700	1.01900	0
07/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.98800	0.99000	0
07/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.04600	1.04800	0
07/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.48700	0.48800	0
07/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.52900	0.53000	0
07/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.50800	0.50900	0
07/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.27590	8.25160	9,642
07/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.62600	1.60200	0
07/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.97600	0.95200	0
07/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.57600	1.55200	0
07/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.67600	1.65200	0
07/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.77800	0.75300	0
07/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00200	0.00100	0
07/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.30350	8.27520	36,768
07/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.09000	1.06500	0
07/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.04400	1.01900	0
07/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.13600	1.11000	0
07/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.95400	0.93000	0
07/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.37100	1.34400	0
07/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.66900	0.64900	0
07/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.91000	0.88700	0
07/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.32300	1.29700	0
07/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.56200	0.54400	0
07/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.10700	2.07900	0
07/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00400	0.00400	0
07/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.15900	0.16900	0
07/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.02000	0.02200	0
07/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.05700	0.06200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.11600	0.12400	0
07/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01800	0.01900	0
07/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.05100	0.05500	0
07/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.03300	0.03500	0
07/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.04100	0.04400	0
07/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03700	0.04000	0
07/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.33950	8.31170	6,113
07/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.86700	0.84700	0
07/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.90300	0.88300	0
07/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.83200	0.81200	0
07/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.19300	0.20000	0
07/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.16400	0.17100	0
07/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.17800	0.18500	0
07/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.37460	8.34610	2,098
07/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.64000	0.62700	0
07/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.61700	0.60400	0
07/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.66400	0.65100	0
07/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.47600	0.49100	0
07/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.52900	0.54400	0
07/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.50200	0.51700	0
07/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.37900	9.36340	0
07/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.45700	2.44100	0
07/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.41600	2.40000	0
07/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.49800	2.48100	0
07/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.36900	0.36800	0
07/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.38700	0.38700	0
07/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.37800	0.37800	0
07/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.99030	7.97640	10
07/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.74100	0.72700	0
07/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.69100	0.67700	0
07/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.79100	0.77700	0
07/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.34800	0.33300	0
07/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.19000	1.17600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.39500	0.38100	0
07/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.14000	1.12600	0
07/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.59200	0.57700	0
07/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.54200	0.52800	0
07/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.09000	1.07600	0
07/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
07/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00200	0.00100	0
07/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00500	0.00500	0
07/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00800	0.00700	0
07/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
07/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
07/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00100	0.00100	0
07/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.08160	8.06330	30
07/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.60800	0.59500	0
07/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.64800	0.63400	0
07/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.56900	0.55700	0
07/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08700	0.09400	0
07/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.06600	0.07100	0
07/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07600	0.08200	0
07/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.17600	0.16790	12,659
07/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.10820	0.10920	18,519
07/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.10560	0.11200	12,423
07/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.37590	0.37730	100,000
07/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.11130	0.11320	100,000
07/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.12860	0.13880	12,346
07/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.14230	0.14100	18,750

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.10410	0.10190	12,500
07/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.09040	0.08860	12,500
07/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.06200	0.06380	19,481
07/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.08730	0.08890	12,987
07/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.73460	8.72280	250
07/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.44600	0.43500	0
07/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.40000	0.39000	0
07/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.49200	0.48100	0
07/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.27500	0.26900	0
07/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.59000	0.57800	0
07/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.83700	0.82500	0
07/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.23800	0.23400	0
07/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.07000	0.07400	0
07/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.00900	0.01100	0
07/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.02600	0.03200	0
07/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.31500	0.30700	0
07/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.73700	0.72600	0
07/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.98500	0.97400	0
07/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.10100	0.10400	0
07/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.08500	1.07300	0
07/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.14300	0.14400	0
07/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.05800	0.06300	0
07/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.20300	0.20100	0
07/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.00700	0.00900	0
07/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.02100	0.02600	0
07/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.48600	0.50300	0
07/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.72200	0.73600	0
07/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.06800	0.07800	0
07/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.27300	0.29000	0
07/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.10800	0.12100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.16600	0.18100	0
07/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
07/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00200	0.00300	0
07/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.03000	0.03400	0
07/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.44100	0.45900	0
07/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.67400	0.68800	0
07/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.23500	0.25100	0
07/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.05300	0.06100	0
07/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00200	0.00200	0
07/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00500	0.00500	0
07/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.04000	0.04600	0
07/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00700	0.00800	0
07/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.01500	0.01700	0
07/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.01100	0.01200	0
07/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.86700	8.85420	25
07/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.53700	0.52900	0
07/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.56300	0.55500	0
07/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.51100	0.50400	0
07/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.29400	0.30000	0
07/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.24600	0.25100	0
07/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.27000	0.27500	0
07/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.28170	6.28800	0
07/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.09000	0.09400	0
07/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.09500	0.09900	0
07/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.08500	0.08900	0
07/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.07800	0.07600	0
07/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.06800	0.06600	0
07/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.07300	0.07100	0
07/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.33660	6.34000	0
07/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.23600	0.24200	0
07/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.23100	0.23700	0
07/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.24100	0.24800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.17800	0.18200	0
07/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.18800	0.19100	0
07/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.18300	0.18600	0
07/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.37840	6.38140	0
07/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.37000	0.37600	0
07/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.34500	0.35100	0
07/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.39500	0.40200	0
07/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.26700	0.27100	0
07/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.31700	0.32000	0
07/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.29200	0.29500	0
07/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
07/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
07/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
07/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
07/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
07/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
07/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
07/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
07/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,069.31000	16,065.07000	0
07/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.26990	1.26990	0
07/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.17000	0.16990	0
07/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.12040	0.12030	0
07/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.21990	0.21990	0
07/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00050	0.00040	0
07/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00010	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.28660	1.28590	0
07/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11050	0.11060	0
07/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.07950	0.08060	0
07/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.14820	0.14810	0
07/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.01160	0.01220	0
07/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.04290	0.04470	0
07/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02390	0.02470	0
08/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.16650	8.08350	189,999
08/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.81800	0.73600	0
08/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.76800	0.68600	0
08/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.86700	0.78500	0
08/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.41700	1.33400	500
08/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.21400	0.16800	0
08/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.91700	0.83500	5,000
08/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	2.01700	1.93400	0
08/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.16700	1.08400	0
08/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.66900	0.58800	11,280
08/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.71700	1.63400	0
08/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.76700	1.68400	0
08/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.91700	1.83400	0
08/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.18100	0.14000	0
08/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.21700	2.13400	0
08/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.71800	0.63700	0
08/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.46700	1.38400	0
08/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.36700	1.28400	200
08/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.29100	0.23400	0
08/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.47200	0.39600	0
08/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.31700	1.23400	560
08/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.86700	1.78400	0
08/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.81700	1.73400	0
08/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.16700	2.08400	0
08/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.37700	0.31000	1,000
08/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.57000	0.49000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.56700	1.48400	0
08/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.00600	0.00500	8,333
08/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.01900	0.01700	0
08/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.03300	0.02800	26,550
08/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.01100	0.01000	19,273
08/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.01400	0.01200	0
08/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.08500	0.06900	0
08/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.42300	0.35200	0
08/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.11700	1.03400	0
08/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.15000	0.11800	11,340
08/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.11700	2.03400	0
08/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.25100	0.19900	12,579
08/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.61900	0.53900	0
08/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.12400	0.09900	1,620
08/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.31700	2.23400	0
08/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.33300	0.27100	0
08/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.96700	0.88400	12,300
08/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.61700	1.53400	0
08/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.05800	0.04800	0
08/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.10300	0.08300	0
08/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.06700	1.98400	0
08/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	1.01700	0.93400	0
08/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.26700	1.18400	0
08/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.06700	0.98400	0
08/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.51700	1.43400	0
08/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.96700	1.88400	0
08/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.07000	0.05700	0
08/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.66700	1.58400	0
08/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.21700	1.13400	0
08/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.52100	0.44200	0
08/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.04800	0.04000	0
08/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.28200	0.35700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00500	0.00900	0
08/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.20400	0.27400	0
08/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00100	0.00100	1,000
08/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.13700	0.20000	0
08/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.24200	0.31500	0
08/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00100	0.00100	560
08/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.01700	0.03800	0
08/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.10800	0.16600	400
08/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.00300	0.00600	0
08/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.03500	0.06600	0
08/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.08400	0.13500	0
08/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00700	0.01900	0
08/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.16900	0.23600	100
08/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.50300	0.58400	0
08/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.59800	0.67900	0
08/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.64500	0.72700	0
08/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.78400	2.86700	0
08/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.73400	3.81700	0
08/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.84000	0.92200	0
08/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.36700	0.44500	0
08/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00100	0.00100	5,000
08/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00400	0.00700	0
08/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.01100	0.02700	12,688

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.00600	0.01300	0
08/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.02500	0.05100	560
08/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00100	0.00100	16,340
08/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00200	0.00400	0
08/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.06500	0.10700	10,750
08/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00100	0.00200	800
08/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00100	5,000
08/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00300	0.00500	12,000
08/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.04800	0.08500	0
08/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00100	0.00200	3,780
08/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00200	0.00300	1,000
08/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00200	0.00300	0
08/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.27540	8.19310	61,361
08/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.26300	1.18700	0
08/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.21600	1.14100	0
08/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.31000	1.23300	0
08/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.29600	1.22000	0
08/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.15700	1.08300	30,100
08/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.06600	0.99500	0
08/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.48700	1.40800	0
08/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.11100	1.03900	0
08/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.53600	1.45600	0
08/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.81100	0.75300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.54100	0.50300	0
08/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.93300	0.86700	0
08/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.26200	0.24700	0
08/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.73100	1.65000	0
08/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.78100	1.69900	0
08/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.93000	1.84800	0
08/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.17800	2.09600	0
08/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.32200	0.30200	0
08/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.30600	0.28700	0
08/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.22600	0.21300	3
08/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.18600	0.17700	100
08/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.27600	0.25900	0
08/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.37600	0.35200	0
08/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.58400	1.50400	0
08/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.35700	0.33400	0
08/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.43900	1.36100	0
08/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.51400	0.47800	5,000
08/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.20300	1.12800	10,000
08/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.63300	1.55200	0
08/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.89000	0.82800	0
08/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.41800	0.38900	0
08/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.59900	0.55600	0
08/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.24900	1.17400	0
08/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.68200	1.60100	0
08/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.63100	0.58500	0
08/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.48800	0.45400	0
08/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.56900	0.52900	0
08/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.44000	0.41000	0
08/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.97700	0.90900	0
08/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.02100	0.95200	0
08/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.39100	1.31300	0
08/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.70000	0.64800	0
08/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.46300	0.43100	0
08/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.85000	0.79000	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.88000	1.79800	0
08/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.12900	2.04700	0
08/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.77300	0.71700	0
08/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.39600	0.37000	0
08/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.07900	1.99700	0
08/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.34400	1.26600	0
08/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.66500	0.61600	0
08/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.33900	0.31700	0
08/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.83100	1.74900	0
08/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.73500	0.68200	0
08/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.11000	0.13900	0
08/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00600	0.00600	0
08/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.46400	0.52400	0
08/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.14000	0.17300	0
08/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01900	0.02300	0
08/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00400	0.00400	0
08/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.37100	0.42700	0
08/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.09800	0.12400	0
08/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00400	0.00400	0
08/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00500	0.00500	0
08/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.07500	0.09700	2,420
08/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.28800	0.33800	0
08/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.12500	0.15500	0
08/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.01600	0.02000	0
08/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.04600	0.05900	0
08/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.05200	0.06600	0
08/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.31500	0.36700	0
08/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.19400	0.23600	0
08/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.26300	0.31100	0
08/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.15600	0.19200	0
08/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00700	0.00800	0
08/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.02400	0.03100	0
08/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.17400	0.21300	0
08/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.34300	0.39600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.06500	0.08500	0
08/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00800	0.00900	0
08/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.02800	0.03500	0
08/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.23900	0.28500	7,051
08/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.01400	0.01800	0
08/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.43200	0.49100	0
08/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00900	0.01100	10,000
08/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.40100	0.45900	200
08/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.60100	0.66600	0
08/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.75100	0.82000	0
08/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.91100	0.98400	0
08/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.53100	0.59400	190
08/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.49700	0.55900	0
08/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
08/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00500	0.00500	0
08/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00600	0.00600	2,420
08/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00600	0.00700	0
08/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.63700	0.70400	176
08/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.05800	0.07400	0
08/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.21600	0.26000	0
08/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.08600	0.11000	0
08/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.01100	0.01300	0
08/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.03600	0.04600	0
08/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.01200	0.01500	0
08/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.04100	0.05200	0
08/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.03200	0.04000	0
08/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.02100	0.02700	1,000
08/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.02100	0.02600	0
08/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.02700	0.03400	0
08/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.02400	0.03000	0
08/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.37790	8.29380	24,176
08/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.22000	1.15400	0
08/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.17900	1.11500	0
08/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.26200	1.19500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.66400	0.63100	0
08/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.66100	1.58400	4,850
08/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.50400	0.48000	0
08/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.45400	0.43400	0
08/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.42400	0.40600	0
08/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.79600	0.86200	132
08/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.72600	0.79000	0
08/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.62600	0.68600	200
08/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.38600	0.43700	132
08/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.03300	0.04000	0
08/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.08400	0.10100	0
08/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.10100	0.12100	0
08/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.09200	0.11000	0
08/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.47570	8.38960	1,125
08/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.39800	1.33300	0
08/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.35900	1.29500	0
08/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.43800	1.37200	16,000
08/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.32000	1.25800	37,000
08/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.56700	0.54600	0
08/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.46000	0.44500	5,500
08/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.48500	0.46800	360
08/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.92700	0.88700	0
08/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.63300	0.60800	0
08/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.75700	0.81800	4,000
08/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.18400	1.25500	0
08/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.35100	0.39700	360
08/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.89100	0.95600	1,500
08/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.10900	1.17800	0
08/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.11200	0.13200	0
08/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.14400	0.16800	0
08/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.13300	0.15500	0
08/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.12200	0.14300	0
08/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.57030	8.48150	0
08/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.18200	1.13600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.62700	0.60400	540
08/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.02400	0.98800	300
08/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.15400	1.11000	0
08/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.21400	1.16400	0
08/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29400	0.33300	0
08/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.45400	0.50700	540
08/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.33400	0.37900	0
08/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.15700	1.22300	0
08/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.31200	0.35500	0
08/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.65000	8.56170	0
08/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.18700	1.15000	0
08/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.16300	1.12700	0
08/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.21100	1.17300	0
08/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.76000	0.73600	180
08/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.11800	1.08400	0
08/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.56800	0.62200	180
08/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.46100	0.51100	0
08/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.21000	1.27400	0
08/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.51300	0.56500	0
08/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.48700	0.53800	0
08/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.39370	9.30950	0
08/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.89400	1.86600	0
08/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.87500	1.84700	0
08/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.10000	2.06700	200
08/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.91300	1.88500	0
08/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.96900	1.02600	0
08/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.70600	0.75800	0
08/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.03100	1.08800	0
08/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.00000	1.05700	0
08/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.48420	10.40000	0
08/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.57800	2.54800	0
08/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.59700	2.56600	0
08/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.56000	2.53000	0
08/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.32600	1.38000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.26300	1.31600	0
08/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.29400	1.34800	0
08/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.16650	8.08350	98
08/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.16661	1.08379	0
08/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.11665	1.03389	0
08/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.21657	1.13371	0
08/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00007	0.00021	0
08/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00015	0.00039	0
08/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00011	0.00029	0
08/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.27540	8.19310	746
08/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.81063	0.75288	0
08/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.77251	0.71693	0
08/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.84979	0.78993	0
08/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.41763	0.38944	80
08/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.07439	0.09683	0
08/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.34223	0.39634	0
08/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.09711	0.12383	0
08/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.08523	0.10978	0
08/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.79210	12.68380	12,780
08/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.14400	1.03800	0
08/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.09400	0.98800	0
08/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.19400	1.08700	0
08/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.60500	0.50700	0
08/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.49200	1.38500	0
08/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.89700	0.79200	0
08/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.04500	0.93900	0
08/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.29200	2.18400	0
08/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.09200	1.98400	0
08/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00300	0.00500	0
08/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.00500	0.00800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.01300	0.02300	0
08/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00200	0.00300	0
08/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00200	0.00400	0
08/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00200	0.00400	0
08/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.95160	12.84450	2,609
08/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.54400	1.44700	0
08/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.49600	1.40000	0
08/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.59200	1.49400	0
08/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.44900	1.35300	0
08/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.14500	1.06700	0
08/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.97900	1.87700	0
08/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.22600	1.14500	0
08/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.85100	0.78600	0
08/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.64000	1.54200	0
08/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.07700	1.97400	0
08/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.31100	1.22600	0
08/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.06600	0.99100	0
08/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.88200	1.78100	0
08/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.03000	0.03700	0
08/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.11400	0.14700	768
08/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.05900	0.08200	0
08/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.02500	0.03000	0
08/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.03800	0.04800	0
08/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.19900	0.24200	0
08/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.07400	0.10100	0
08/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.02700	0.03300	768
08/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.09300	0.12300	0
08/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.04700	0.05900	0
08/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.04000	0.05000	0
08/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.04400	0.05600	0
08/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.04200	0.05300	0
08/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.10070	12.99130	2,683
08/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.44900	1.37900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.41300	1.34400	0
08/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.48600	1.41400	0
08/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.18500	0.22300	0
08/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.21200	0.25300	0
08/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.19800	0.23800	0
08/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10550	0.10400	5,998
08/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02550	0.02400	0
08/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01550	0.01401	0
08/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03550	0.03400	0
08/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00000	0.00001	0
08/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10710	0.10560	440
08/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01731	0.01594	0
08/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00898	0.00803	0
08/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02715	0.02566	0
08/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00005	0.00006	0
08/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00188	0.00243	0
08/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00021	0.00034	0
08/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.88620	10.81030	20,906
08/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.08700	1.01100	0
08/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.03700	0.96200	0
08/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.13700	1.06100	0
08/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.88800	0.81300	0
08/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.33600	1.26100	0
08/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.58600	1.51000	0
08/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.48600	1.41000	0
08/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
08/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.93800	0.86200	0
08/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.00300	0.00400	0
08/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.38600	1.31100	0
08/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.06600	0.05500	8,220

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.64100	0.56700	0
08/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.00300	0.00300	0
08/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.54300	0.47200	0
08/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.83800	0.76300	0
08/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.28600	1.21100	0
08/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.02400	0.02300	0
08/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.73900	0.66400	0
08/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.59200	0.51900	2,740
08/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.08300	0.06800	0
08/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.78900	0.71400	0
08/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	€ / R On 19 December 2011	11.40	C	Foreign Exchange Future	0.00800	0.00900	11,400
08/12/2011	€ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.40300	0.33800	0
08/12/2011	€ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01700	0.02800	5,700
08/12/2011	€ / R On 19 December 2011	11.40	P	Foreign Exchange Future	0.52200	0.59900	0
08/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00300	0.00400	2,740
08/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.00600	0.00900	0
08/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.14700	0.20800	0
08/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.01500	1.09100	0
08/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00300	0.00400	0
08/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.33800	0.41300	0
08/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00000	0.00100	0
08/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00200	0.00300	0
08/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.00700	0.01200	0
08/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.76700	0.84300	0
08/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.00500	0.00700	0
08/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.18000	0.24500	0
08/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00000	0.00100	8,220
08/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.71700	0.79400	0
08/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00200	0.00200	0
08/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.86600	0.94200	0
08/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00200	0.00300	0
08/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00100	0.00200	0
08/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.03850	10.96200	18,240
08/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.02000	0.96800	0
08/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.97900	0.92800	0
08/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.06200	1.00800	0
08/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.00100	1.92800	0
08/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.89800	0.85100	0
08/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.28500	1.22100	0
08/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.05000	1.97600	0
08/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.19300	1.13400	0
08/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.64600	0.61600	0
08/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.55700	0.53300	0
08/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.85900	0.81400	0
08/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.38700	0.37600	0
08/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.25700	0.25300	0
08/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.47800	0.45900	0
08/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.20100	0.19900	0
08/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.45300	0.43600	0
08/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.51900	1.45100	0
08/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.31600	0.30800	0
08/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.57800	0.64600	0
08/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.03100	0.03900	0
08/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.36500	0.42400	0
08/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.91300	0.98700	0
08/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.34000	0.39700	0
08/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.71900	0.79100	0
08/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.44900	0.51400	0
08/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.12100	0.15200	0
08/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.26900	0.32100	0
08/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.20800	0.25400	0
08/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05500	0.07200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01200	0.01400	0
08/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04700	0.05900	0
08/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.11000	0.13900	0
08/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01300	0.01600	0
08/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.07400	0.09600	0
08/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.09100	0.11600	0
08/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.08200	0.10600	0
08/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.17940	11.10130	13,719
08/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.02600	0.98800	0
08/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.99300	0.95600	0
08/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.06100	1.02000	0
08/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.23200	0.26900	0
08/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.26400	0.30500	0
08/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.24700	0.28700	0
08/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.31530	11.23440	200
08/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.03100	1.01700	0
08/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.00200	0.98800	0
08/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.06200	1.04600	0
08/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.42200	0.48700	0
08/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.46200	0.52900	0
08/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.44100	0.50800	0
08/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.36020	8.27590	9,642
08/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.71000	1.62600	0
08/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.66000	1.57600	0
08/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.06000	0.97600	0
08/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.76000	1.67600	0
08/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.86100	0.77800	0
08/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00100	0.00200	0
08/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.38740	8.30350	36,768

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.16800	1.09000	0
08/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.12200	1.04400	0
08/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.21500	1.13600	0
08/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.03100	0.95400	0
08/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.45200	1.37100	0
08/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.73500	0.66900	0
08/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.98600	0.91000	0
08/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.40400	1.32300	0
08/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.62200	0.56200	0
08/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.19100	2.10700	0
08/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00400	0.00400	0
08/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13500	0.15900	0
08/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01700	0.02000	0
08/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04900	0.05700	0
08/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09800	0.11600	0
08/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01500	0.01800	0
08/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04400	0.05100	0
08/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02800	0.03300	0
08/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03500	0.04100	0
08/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03100	0.03700	0
08/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.42460	8.33950	6,533
08/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.93200	0.86700	0
08/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.96900	0.90300	0
08/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.89500	0.83200	0
08/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.17000	0.19300	0
08/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.14400	0.16400	0
08/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.15700	0.17800	0
08/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.46290	8.37460	2,098
08/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.68800	0.64000	0
08/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.66400	0.61700	0
08/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.71300	0.66400	0
08/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.43700	0.47600	0
08/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.48800	0.52900	0
08/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.46200	0.50200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.44890	9.37900	0
08/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.51700	2.45700	0
08/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.47600	2.41600	0
08/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.55800	2.49800	0
08/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35900	0.36900	0
08/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37700	0.38700	0
08/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36800	0.37800	0
08/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	8.04250	7.99030	160
08/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.79300	0.74100	0
08/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.74300	0.69100	0
08/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.84300	0.79100	0
08/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.39700	0.34800	0
08/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.24300	1.19000	0
08/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.44600	0.39500	0
08/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.19300	1.14000	0
08/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.64400	0.59200	0
08/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.59400	0.54200	0
08/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.14300	1.09000	0
08/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00100	0.00000	0
08/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
08/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
08/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00100	0.00000	0
08/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00400	0.00500	0
08/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00100	0.00000	0
08/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00500	0.00800	0
08/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.13250	8.08160	37
08/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.64600	0.60800	0
08/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.68700	0.64800	0
08/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.60500	0.56900	0
08/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.07300	0.08700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05500	0.06600	0
08/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06400	0.07600	0
08/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.22340	0.17600	12,659
08/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.14370	0.10820	18,519
08/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.06240	0.10560	12,423
08/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.40380	0.37590	100,000
08/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.08950	0.11130	100,000
08/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.07910	0.12860	12,346
08/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.18760	0.14230	18,750
08/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.12250	0.10410	12,500
08/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.10320	0.09040	12,500
08/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.04560	0.06200	19,481
08/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.06970	0.08730	12,987
08/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.80710	8.73460	253
08/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.51300	0.44600	0
08/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.46500	0.40000	0
08/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.56200	0.49200	0
08/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.32900	0.27500	0
08/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.66000	0.59000	0
08/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.90800	0.83700	0
08/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.28700	0.23800	0
08/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.07800	0.07000	0
08/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.00900	0.00900	0
08/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.02700	0.02600	0
08/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.37300	0.31500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.80900	0.73700	0
08/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.05700	0.98500	0
08/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.11600	0.10100	0
08/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.15700	1.08500	0
08/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.17500	0.14300	0
08/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.06300	0.05800	0
08/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.24700	0.20300	0
08/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.00700	0.00700	0
08/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.02200	0.02100	0
08/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.41500	0.48600	0
08/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.65000	0.72200	0
08/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.04000	0.06800	0
08/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.20600	0.27300	0
08/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.06800	0.10800	0
08/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.10900	0.16600	0
08/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00200	0.00200	0
08/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.01600	0.03000	0
08/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.37000	0.44100	0
08/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.60200	0.67400	0
08/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.17100	0.23500	0
08/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.03000	0.05300	0
08/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00100	0.00200	0
08/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00300	0.00500	0
08/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.02200	0.04000	0
08/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00500	0.00700	0
08/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.00800	0.01500	0
08/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.00600	0.01100	0
08/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.94170	8.86700	25
08/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.57600	0.53700	0
08/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.60400	0.56300	0
08/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.54800	0.51100	0
08/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.25600	0.29400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.21200	0.24600	0
08/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.23400	0.27000	0
08/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.34950	6.28170	0
08/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.12800	0.09000	0
08/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.13500	0.09500	0
08/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.12100	0.08500	0
08/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.04600	0.07800	0
08/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.04000	0.06800	0
08/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.04300	0.07300	0
08/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.40430	6.33660	0
08/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.27100	0.23600	0
08/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.26500	0.23100	0
08/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.27600	0.24100	0
08/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.14500	0.17800	0
08/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.15400	0.18800	0
08/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.15000	0.18300	0
08/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.44690	6.37840	0
08/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.40400	0.37000	0
08/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.37800	0.34500	0
08/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.43100	0.39500	0
08/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.23400	0.26700	0
08/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.28100	0.31700	0
08/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.25700	0.29200	0
08/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
08/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
08/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
08/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
08/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
08/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
08/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
08/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,221.08000	16,069.31000	0
08/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.28340	1.26990	0
08/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.18340	0.17000	0
08/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.13370	0.12040	0
08/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.23340	0.21990	0
08/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00030	0.00050	0
08/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00000	0.00010	0
08/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.29950	1.28660	0
08/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11870	0.11050	0
08/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08570	0.07950	0
08/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15820	0.14820	0
08/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00870	0.01160	0
08/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03620	0.04290	0
08/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01920	0.02390	0
09/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.14090	8.16650	189,214
09/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.79200	0.81800	0
09/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.74200	0.76800	0
09/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.84200	0.86700	0
09/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.39100	1.41700	500
09/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.19900	0.21400	0
09/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.14100	1.16700	0
09/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.89200	0.91700	5,000
09/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.99100	2.01700	0
09/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.64300	0.66900	11,280
09/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.69100	1.71700	0
09/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.74100	1.76700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.89100	1.91700	0
09/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.16700	0.18100	0
09/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.19100	2.21700	0
09/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.69300	0.71800	0
09/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.44100	1.46700	0
09/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.34100	1.36700	200
09/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.27200	0.29100	0
09/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.44800	0.47200	0
09/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.29100	1.31700	560
09/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.84100	1.86700	0
09/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.79100	1.81700	0
09/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.14100	2.16700	0
09/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.35500	0.37700	1,000
09/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.54500	0.57000	0
09/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.54100	1.56700	0
09/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.29100	2.31700	0
09/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.31200	0.33300	0
09/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.94100	0.96700	12,300
09/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.59100	1.61700	0
09/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.05300	0.05800	0
09/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.09500	0.10300	0
09/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.04100	2.06700	0
09/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.99100	1.01700	0
09/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.24100	1.26700	0
09/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.04100	1.06700	0
09/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.49100	1.51700	0
09/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.94100	1.96700	0
09/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.06500	0.07000	0
09/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.64100	1.66700	0
09/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.19100	1.21700	0
09/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.49600	0.52100	0
09/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.04400	0.04800	0
09/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.07800	0.08500	0
09/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.40000	0.42300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.09100	1.11700	0
09/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.00500	0.00600	8,333
09/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.03000	0.03300	26,550
09/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.01700	0.01900	0
09/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.13900	0.15000	11,340
09/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.09100	2.11700	0
09/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.23400	0.25100	12,579
09/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.59400	0.61900	0
09/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.11400	0.12400	1,620
09/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.01200	0.01400	0
09/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.01000	0.01100	19,273
09/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.80900	2.78400	0
09/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.75900	3.73400	0
09/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.62100	0.59800	0
09/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.66900	0.64500	0
09/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.12300	0.10800	400
09/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.00300	0.00300	0
09/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.04300	0.03500	0
09/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.09800	0.08400	0
09/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.38900	0.36700	0
09/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.52600	0.50300	0
09/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.86400	0.84000	0
09/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00900	0.00700	0
09/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.18700	0.16900	100
09/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.30300	0.28200	0
09/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00500	0.00500	0
09/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.22400	0.20400	0
09/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00000	0.00100	1,000
09/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.15400	0.13700	0
09/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.26200	0.24200	0
09/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00000	0.00100	560
09/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.02100	0.01700	0
09/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	5,000
09/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00400	0.00400	0
09/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.01400	0.01100	12,688
09/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.00700	0.00600	0
09/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.03100	0.02500	560
09/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	16,340
09/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
09/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.07600	0.06500	10,750
09/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00100	5,000
09/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00200	0.00300	12,000
09/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00100	0.00100	800
09/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.05800	0.04800	0
09/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00100	0.00100	3,780

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00100	0.00200	1,000
09/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00100	0.00200	0
09/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.25080	8.27540	63,557
09/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.24000	1.26300	0
09/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.19400	1.21600	0
09/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.28700	1.31000	0
09/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.27400	1.29600	0
09/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.13600	1.15700	30,100
09/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.04600	1.06600	0
09/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.46300	1.48700	0
09/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.09100	1.11100	0
09/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.51200	1.53600	0
09/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.79700	0.81100	0
09/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.53600	0.54100	0
09/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.91600	0.93300	0
09/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.37700	0.37600	0
09/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.56000	1.58400	0
09/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.35800	0.35700	0
09/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.41600	1.43900	0
09/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.51000	0.51400	5,000
09/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.18100	1.20300	10,000
09/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.60800	1.63300	0
09/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.87400	0.89000	0
09/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.41700	0.41800	0
09/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.59200	0.59900	0
09/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.22700	1.24900	0
09/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.65700	1.68200	0
09/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.62300	0.63100	0
09/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.48500	0.48800	0
09/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.56300	0.56900	0
09/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.43800	0.44000	0
09/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.95900	0.97700	0
09/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.00200	1.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.36800	1.39100	0
09/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.19000	0.18600	100
09/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.27900	0.27600	0
09/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.26500	0.26200	0
09/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.15400	2.17800	0
09/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.32400	0.32200	0
09/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.30800	0.30600	0
09/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.22900	0.22600	3
09/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.68900	0.70000	0
09/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.46100	0.46300	0
09/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.83500	0.85000	5,000
09/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.85600	1.88000	0
09/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.10400	2.12900	0
09/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.76000	0.77300	0
09/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.39600	0.39600	0
09/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.05400	2.07900	0
09/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.32100	1.34400	0
09/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.65600	0.66500	0
09/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.34000	0.33900	0
09/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.80600	1.83100	0
09/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.72400	0.73500	0
09/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.70700	1.73100	0
09/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.75600	1.78100	0
09/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.90500	1.93000	0
09/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00400	0.00500	0
09/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00500	0.00600	2,420
09/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00600	0.00600	0
09/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.12300	0.11000	0
09/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00500	0.00600	0
09/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.48900	0.46400	0
09/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.15500	0.14000	0
09/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.02000	0.01900	0
09/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00400	0
09/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.39500	0.37100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.10900	0.09800	0
09/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00300	0.00400	0
09/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00500	0.00500	0
09/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.08400	0.07500	2,420
09/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.31000	0.28800	0
09/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.13800	0.12500	0
09/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.77800	0.75100	0
09/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.93900	0.91100	0
09/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.55700	0.53100	190
09/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.52300	0.49700	0
09/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
09/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.66400	0.63700	176
09/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.62800	0.60100	0
09/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.01700	0.01600	0
09/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.05100	0.04600	0
09/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.05800	0.05200	0
09/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.33700	0.31500	0
09/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.21200	0.19400	0
09/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.28400	0.26300	0
09/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.17200	0.15600	0
09/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00600	0.00700	0
09/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.02600	0.02400	0
09/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.19100	0.17400	0
09/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.36600	0.34300	0
09/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.07300	0.06500	0
09/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00700	0.00800	0
09/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.03000	0.02800	0
09/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.25900	0.23900	7,051
09/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.01500	0.01400	0
09/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.45700	0.43200	0
09/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00900	0.00900	10,000
09/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.42600	0.40100	200
09/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.06500	0.05800	0
09/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.23500	0.21600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.09600	0.08600	0
09/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.01100	0.01100	0
09/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.04000	0.03600	0
09/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.01200	0.01200	0
09/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.04500	0.04100	0
09/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.03500	0.03200	0
09/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.02300	0.02100	1,000
09/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.02200	0.02100	0
09/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.02900	0.02700	0
09/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.02500	0.02400	0
09/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.35330	8.37790	22,272
09/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.19900	1.22000	0
09/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.15800	1.17900	0
09/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.24000	1.26200	0
09/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.65300	0.66400	0
09/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.63600	1.66100	4,850
09/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.49700	0.50400	0
09/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.44800	0.45400	0
09/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.41900	0.42400	0
09/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.81600	0.79600	132
09/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.74500	0.72600	0
09/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.64400	0.62600	200
09/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.40000	0.38600	132
09/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.03300	0.03300	0
09/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.08700	0.08400	0
09/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.10500	0.10100	0
09/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.09600	0.09200	0
09/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.45060	8.47570	1,423
09/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.37900	1.39800	0
09/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.34000	1.35900	0
09/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.41800	1.43800	16,000
09/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.30200	1.32000	37,000
09/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.48400	0.48500	360
09/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.91800	0.92700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.62900	0.63300	0
09/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.46000	0.46000	5,500
09/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.56500	0.56700	0
09/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.91400	0.89100	1,500
09/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.77800	0.75700	4,000
09/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.20900	1.18400	0
09/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.36700	0.35100	360
09/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.13300	1.10900	0
09/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.11700	0.11200	0
09/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.15100	0.14400	0
09/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.13900	0.13300	0
09/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.12800	0.12200	0
09/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.54430	8.57030	0
09/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.18100	1.18200	0
09/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.15400	1.15400	0
09/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.21200	1.21400	0
09/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.02900	1.02400	300
09/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.63500	0.62700	540
09/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.19100	1.15700	0
09/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.31800	0.29400	0
09/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.48500	0.45400	540
09/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.36000	0.33400	0
09/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.33700	0.31200	0
09/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.62400	8.65000	0
09/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.18400	1.18700	0
09/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.16200	1.16300	0
09/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.20800	1.21100	0
09/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.76300	0.76000	180
09/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.11700	1.11800	0
09/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.59300	0.56800	180
09/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.48400	0.46100	0
09/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.23900	1.21000	0
09/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.53800	0.51300	0
09/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.51000	0.48700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.36870	9.39370	0
09/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.88100	1.89400	0
09/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.86200	1.87500	0
09/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.90000	1.91300	0
09/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.08500	2.10000	200
09/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.98100	0.96900	0
09/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.71600	0.70600	0
09/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.04300	1.03100	0
09/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.01200	1.00000	0
09/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.45920	10.48420	0
09/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.56500	2.57800	0
09/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.54700	2.56000	0
09/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.58300	2.59700	0
09/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.27400	1.26300	0
09/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.33800	1.32600	0
09/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.30600	1.29400	0
09/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.14090	8.16650	104
09/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.14101	1.16661	0
09/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.09106	1.11665	0
09/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.19098	1.21657	0
09/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00008	0.00007	0
09/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00016	0.00015	0
09/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00011	0.00011	0
09/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.25080	8.27540	741
09/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.79719	0.81063	0
09/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.76015	0.77251	0
09/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.83531	0.84979	0
09/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.41677	0.41763	80
09/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.08451	0.07439	0
09/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.36597	0.34223	0
09/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.10935	0.09711	0
09/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.09639	0.08523	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.73320	12.79210	12,501
09/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.08500	1.14400	0
09/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.03600	1.09400	0
09/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.13500	1.19400	0
09/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.54800	0.60500	0
09/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.03300	2.09200	0
09/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.43300	1.49200	0
09/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.83800	0.89700	0
09/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.98600	1.04500	0
09/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.23300	2.29200	0
09/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00300	0.00300	0
09/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.00500	0.00500	0
09/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.01500	0.01300	0
09/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00200	0.00200	0
09/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00300	0.00200	0
09/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00200	0.00200	0
09/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.89420	12.95160	2,609
09/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.48800	1.54400	0
09/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.44100	1.49600	0
09/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.53600	1.59200	0
09/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.39300	1.44900	0
09/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.09800	1.14500	0
09/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.92200	1.97900	0
09/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.17800	1.22600	0
09/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.81200	0.85100	0
09/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.58400	1.64000	0
09/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.02000	2.07700	0
09/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.26000	1.31100	0
09/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.82500	1.88200	0
09/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.02100	1.06600	0
09/12/2011	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	1.05900	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.66600	0.00000	0
09/12/2011	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.29300	0.00000	9,000
09/12/2011	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.52000	0.00000	3,000
09/12/2011	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.94900	0.00000	0
09/12/2011	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.32200	0.00000	3,000
09/12/2011	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.47600	0.00000	0
09/12/2011	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.11500	0.00000	9,000
09/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.12700	0.11400	768
09/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.03100	0.03000	0
09/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.06600	0.05900	0
09/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.02600	0.02500	0
09/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.04000	0.03800	0
09/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.21800	0.19900	0
09/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.08400	0.07400	0
09/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.02800	0.02700	768
09/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.10400	0.09300	0
09/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.04900	0.04700	0
09/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.04200	0.04000	0
09/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.04700	0.04400	0
09/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.04400	0.04200	0
09/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.04210	13.10070	2,683
09/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.40800	1.44900	0
09/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.44400	1.48600	0
09/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.37200	1.41300	0
09/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.23000	0.21200	0
09/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.20200	0.18500	0
09/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.21600	0.19800	0
09/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10480	0.10550	5,998
09/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02480	0.02550	0
09/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01480	0.01550	0
09/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03480	0.03550	0
09/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10650	0.10710	440
09/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01678	0.01731	0
09/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00867	0.00898	0
09/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02655	0.02715	0
09/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00005	0.00005	0
09/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00217	0.00188	0
09/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00028	0.00021	0
09/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.88530	10.88620	20,923
09/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.08600	1.08700	0
09/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.03600	1.03700	0
09/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.13600	1.13700	0
09/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.88600	0.88800	0
09/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.33500	1.33600	0
09/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.58500	1.58600	0
09/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.48500	1.48600	0
09/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.00200	0.00200	0
09/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.93600	0.93800	0
09/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.00300	0.00300	0
09/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.38500	1.38600	0
09/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.06100	0.06600	8,220
09/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.63800	0.64100	0
09/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.00300	0.00300	0
09/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.54000	0.54300	0
09/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.83700	0.83800	0
09/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.28500	1.28600	0
09/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.02300	0.02400	0
09/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.73700	0.73900	0
09/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.78700	0.78900	0
09/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.58900	0.59200	2,740
09/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.08000	0.08300	0
09/12/2011	€ / R On 19 December 2011	11.40	C	Foreign Exchange Future	0.00900	0.00800	11,400
09/12/2011	€ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.39700	0.40300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
09/12/2011	€ / R On 19 December 2011	11.40	P	Foreign Exchange Future	0.52400	0.52200	0
09/12/2011	€ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01200	0.01700	5,700
09/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.14500	0.14700	0
09/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.01600	1.01500	0
09/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00200	0.00300	2,740
09/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.00400	0.00600	0
09/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00200	0.00300	0
09/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.33800	0.33800	0
09/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00200	0.00200	0
09/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.00500	0.00700	0
09/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.76800	0.76700	0
09/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.00300	0.00500	0
09/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.17600	0.18000	0
09/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00000	0.00000	8,220
09/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.71800	0.71700	0
09/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00100	0.00200	0
09/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.86700	0.86600	0
09/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00100	0.00200	0
09/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00100	0.00100	0
09/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00100	0.00100	0
09/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00100	0.00100	0
09/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.04130	11.03850	17,976
09/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.02800	1.02000	0
09/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.98700	0.97900	0
09/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.06900	1.06200	0
09/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.00400	2.00100	0
09/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.90700	0.89800	0
09/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.29000	1.28500	0
09/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.05300	2.05000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.19900	1.19300	0
09/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.65800	0.64600	0
09/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.57000	0.55700	0
09/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.86800	0.85900	0
09/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.40100	0.38700	0
09/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.27000	0.25700	0
09/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.49100	0.47800	0
09/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.21200	0.20100	0
09/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.46700	0.45300	0
09/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.52300	1.51900	0
09/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.32900	0.31600	0
09/12/2011	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.54300	0.00000	0
09/12/2011	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.44400	0.00000	3,400
09/12/2011	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.24400	0.00000	10,200
09/12/2011	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	0.80300	0.00000	0
09/12/2011	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.30200	0.00000	3,400
09/12/2011	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.40300	0.00000	0
09/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.58800	0.57800	0
09/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.03200	0.03100	0
09/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.37600	0.36500	0
09/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.92100	0.91300	0
09/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.35000	0.34000	0
09/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.72900	0.71900	0
09/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.46000	0.44900	0
09/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.12700	0.12100	10,200
09/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.27900	0.26900	0
09/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.21700	0.20800	0
09/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05800	0.05500	0
09/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01200	0.01200	0
09/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04900	0.04700	0
09/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.11600	0.11000	0
09/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01300	0.01300	0
09/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.07800	0.07400	0
09/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.09600	0.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.08700	0.08200	0
09/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.18550	11.17940	13,719
09/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.04200	1.02600	0
09/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.00900	0.99300	0
09/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.07500	1.06100	0
09/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.24000	0.23200	0
09/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.27400	0.26400	0
09/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.25700	0.24700	0
09/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.32130	11.31530	200
09/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.07100	1.03100	0
09/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.10100	1.06200	0
09/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.04100	1.00200	0
09/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.49500	0.46200	0
09/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.45500	0.42200	0
09/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.47500	0.44100	0
09/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.26200	8.36020	9,642
09/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.61200	1.71000	0
09/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.56200	1.66000	0
09/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.66200	1.76000	0
09/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.76300	0.86100	0
09/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.96200	1.06000	0
09/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
09/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.29070	8.38740	36,768
09/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.07500	1.16800	0
09/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.02900	1.12200	0
09/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.12100	1.21500	0
09/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.93900	1.03100	0
09/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.35700	1.45200	0
09/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.65200	0.73500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.89500	0.98600	0
09/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.30900	1.40400	0
09/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.09400	2.19100	0
09/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.54500	0.62200	0
09/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.15400	0.13500	0
09/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00400	0
09/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01800	0.01700	0
09/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.05400	0.04900	0
09/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.11100	0.09800	0
09/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01600	0.01500	0
09/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04800	0.04400	0
09/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.03000	0.02800	0
09/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03800	0.03500	0
09/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03400	0.03100	0
09/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.32830	8.42460	6,533
09/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.84800	0.93200	0
09/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.81300	0.89500	0
09/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.88400	0.96900	0
09/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.15600	0.14400	0
09/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.18500	0.17000	0
09/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.17000	0.15700	0
09/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.36580	8.46290	2,098
09/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.62500	0.68800	0
09/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.60200	0.66400	0
09/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.64900	0.71300	0
09/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.47000	0.43700	0
09/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.52300	0.48800	0
09/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.49600	0.46200	0
09/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.34970	9.44890	0
09/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.42900	2.51700	0
09/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.38900	2.47600	0
09/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.46900	2.55800	0
09/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.36900	0.35900	0
09/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.38900	0.37700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.37900	0.36800	0
09/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.95670	8.04250	160
09/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.70700	0.79300	0
09/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.65700	0.74300	0
09/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.75700	0.84300	0
09/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.31200	0.39700	0
09/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.15700	1.24300	0
09/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.36000	0.44600	0
09/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.10700	1.19300	0
09/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.55700	0.64400	0
09/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.05700	1.14300	0
09/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.50800	0.59400	0
09/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
09/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00000	0.00200	0
09/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00300	0.00400	0
09/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00500	0.00500	0
09/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.04760	8.13250	37
09/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.58000	0.64600	0
09/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.61900	0.68700	0
09/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.54200	0.60500	0
09/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.09400	0.07300	0
09/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.07100	0.05500	0
09/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.08200	0.06400	0
09/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.21470	0.22340	12,659
09/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.12640	0.14370	18,519

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.06400	0.06240	12,423
09/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.40000	0.40380	100,000
09/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.09810	0.08950	100,000
09/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.09440	0.07910	12,346
09/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.17420	0.18760	18,750
09/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.11540	0.12250	12,500
09/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.09730	0.10320	12,500
09/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.05130	0.04560	19,481
09/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.07630	0.06970	12,987
09/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.81290	8.80710	253
09/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.51700	0.51300	0
09/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.46800	0.46500	0
09/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.56600	0.56200	0
09/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.33100	0.32900	0
09/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.66500	0.66000	0
09/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.91300	0.90800	0
09/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.28800	0.28700	0
09/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.07700	0.07800	0
09/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.00800	0.00900	0
09/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.02600	0.02700	0
09/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.37500	0.37300	0
09/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.81400	0.80900	0
09/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.06300	1.05700	0
09/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.11600	0.11600	0
09/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.16300	1.15700	0
09/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.17500	0.17500	0
09/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.06300	0.06300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.24800	0.24700	0
09/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.00700	0.00700	0
09/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.02100	0.02200	0
09/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.40800	0.41500	0
09/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.64400	0.65000	0
09/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.03500	0.04000	0
09/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.20000	0.20600	0
09/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.06200	0.06800	0
09/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.10300	0.10900	0
09/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00100	0.00200	0
09/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.01200	0.01600	0
09/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.36300	0.37000	0
09/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.59500	0.60200	0
09/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.16400	0.17100	0
09/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.02500	0.03000	0
09/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
09/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00200	0.00300	0
09/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.01800	0.02200	0
09/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00300	0.00500	0
09/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.00500	0.00800	0
09/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.00400	0.00600	0
09/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.95000	8.94170	25
09/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.58300	0.57600	0
09/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.61100	0.60400	0
09/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.55500	0.54800	0
09/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.25500	0.25600	0
09/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.21100	0.21200	0
09/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.23300	0.23400	0
09/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.27750	6.34950	0
09/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.08800	0.12800	0
09/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.09300	0.13500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.08300	0.12100	0
09/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.08000	0.04600	0
09/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.07000	0.04000	0
09/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.07500	0.04300	0
09/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.33400	6.40430	0
09/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.23100	0.27100	0
09/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.22600	0.26500	0
09/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.23700	0.27600	0
09/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.17700	0.14500	0
09/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.18600	0.15400	0
09/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.18100	0.15000	0
09/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.37720	6.44690	0
09/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.36200	0.40400	0
09/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.33700	0.37800	0
09/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.38800	0.43100	0
09/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.26100	0.23400	0
09/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.31000	0.28100	0
09/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.28500	0.25700	0
09/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
09/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
09/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
09/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
09/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
09/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
09/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
09/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
09/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,180.07000	16,221.08000	0
09/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.27910	1.28340	0
09/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.17910	0.18340	0
09/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.22910	0.23340	0
09/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.12940	0.13370	0
09/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00030	0.00030	0
09/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.29530	1.29950	0
09/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11690	0.11870	0
09/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08480	0.08570	0
09/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15540	0.15820	0
09/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.01010	0.00870	0
09/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03950	0.03620	0
09/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02160	0.01920	0
12/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.24980	8.14090	187,882
12/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.90000	0.79200	0
12/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.85000	0.74200	0
12/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.95000	0.84200	0
12/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.50000	1.39100	500
12/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.26900	0.19900	0
12/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.25000	1.14100	0
12/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	1.00000	0.89200	5,000
12/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	2.10000	1.99100	0
12/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.75100	0.64300	11,280
12/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.80000	1.69100	0
12/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.85000	1.74100	0
12/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	2.00000	1.89100	0
12/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.22800	0.16700	0
12/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.30000	2.19100	0
12/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.80000	0.69300	0
12/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.55000	1.44100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.45000	1.34100	200
12/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.35800	0.27200	0
12/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.55200	0.44800	0
12/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.40000	1.29100	560
12/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.95000	1.84100	0
12/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.90000	1.79100	0
12/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.25000	2.14100	0
12/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.45400	0.35500	1,000
12/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.65100	0.54500	0
12/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.65000	1.54100	0
12/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.40000	2.29100	0
12/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.40500	0.31200	0
12/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	1.05000	0.94100	12,300
12/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.70000	1.59100	0
12/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.06200	0.05300	0
12/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.12500	0.09500	0
12/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.15000	2.04100	0
12/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	1.10000	0.99100	0
12/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.35000	1.24100	0
12/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.15000	1.04100	0
12/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.60000	1.49100	0
12/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	2.05000	1.94100	0
12/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.07800	0.06500	0
12/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.75000	1.64100	0
12/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.30000	1.19100	0
12/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.60100	0.49600	0
12/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.04900	0.04400	0
12/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.09800	0.07800	0
12/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.03000	0.03000	26,550
12/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.00700	0.01000	19,273
12/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.01500	0.01700	0
12/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.50300	0.40000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.20000	1.09100	0
12/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.19000	0.13900	11,340
12/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.20000	2.09100	0
12/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.31300	0.23400	12,579
12/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.70100	0.59400	0
12/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.15600	0.11400	1,620
12/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.00900	0.01200	0
12/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.00300	0.00500	8,333
12/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.50900	0.62100	0
12/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.55700	0.66900	0
12/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.05600	0.12300	400
12/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.00100	0.00300	0
12/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.01300	0.04300	0
12/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.04000	0.09800	0
12/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00300	0.00900	0
12/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.28000	0.38900	0
12/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.41500	0.52600	0
12/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.70000	2.80900	0
12/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.65000	3.75900	0
12/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.75300	0.86400	0
12/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.09800	0.18700	100
12/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.19900	0.30300	0
12/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00100	0.00500	0
12/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.12800	0.22400	0
12/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	1,000
12/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.07500	0.15400	0
12/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.16200	0.26200	0
12/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	560
12/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.00500	0.02100	0
12/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	5,000
12/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00100	0.00400	0
12/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.00400	0.01400	12,688
12/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.00200	0.00700	0
12/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00800	0.03100	560
12/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	16,340
12/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00000	0.00200	0
12/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.02800	0.07600	10,750
12/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00000	5,000
12/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00100	0.00200	12,000
12/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00000	0.00100	800
12/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.01900	0.05800	0
12/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00100	3,780
12/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00000	0.00100	1,000
12/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
12/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.36150	8.25080	64,434
12/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.34500	1.24000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.29800	1.19400	0
12/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.39300	1.28700	0
12/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.38000	1.27400	0
12/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.23900	1.13600	30,100
12/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.14700	1.04600	0
12/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.57200	1.46300	0
12/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.19200	1.09100	0
12/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.62000	1.51200	0
12/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.88500	0.79700	0
12/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.59600	0.53600	0
12/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.01200	0.91600	0
12/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.41700	0.37700	0
12/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.66900	1.56000	0
12/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.39600	0.35800	0
12/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.52300	1.41600	0
12/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.56700	0.51000	5,000
12/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.28500	1.18100	10,000
12/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.71800	1.60800	0
12/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.96800	0.87400	0
12/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.46300	0.41700	0
12/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.66200	0.59200	0
12/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.33200	1.22700	0
12/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.76800	1.65700	0
12/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.69600	0.62300	0
12/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.53900	0.48500	0
12/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.62800	0.56300	0
12/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.48700	0.43800	0
12/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.05600	0.95900	0
12/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.10100	1.00200	0
12/12/2011	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.26400	0.00000	13,860
12/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.29200	0.26500	0
12/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.25100	0.22900	3
12/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.20700	0.19000	100
12/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.30700	0.27900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	2.01600	1.90500	0
12/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.26400	2.15400	0
12/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.35800	0.32400	0
12/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.34000	0.30800	0
12/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.47500	1.36800	0
12/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.76900	0.68900	0
12/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.51200	0.46100	0
12/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.92500	0.83500	5,000
12/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.96600	1.85600	0
12/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.21500	2.10400	0
12/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.84500	0.76000	0
12/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.43900	0.39600	4,620
12/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.16500	2.05400	0
12/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.42700	1.32100	0
12/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.73200	0.65600	0
12/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.37700	0.34000	0
12/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.91700	1.80600	0
12/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.80600	0.72400	0
12/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.81700	1.70700	0
12/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.86700	1.75600	0
12/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00600	0.00500	2,420
12/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00600	0.00600	0
12/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.09500	0.12300	0
12/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00600	0.00500	0
12/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.41600	0.48900	0
12/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.12100	0.15500	0
12/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01600	0.02000	0
12/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00400	0.00300	0
12/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.32800	0.39500	0
12/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08400	0.10900	13,860
12/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00400	0.00300	0
12/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00500	0.00500	0
12/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.06400	0.08400	2,420
12/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.25100	0.31000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.10800	0.13800	0
12/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.01400	0.01700	0
12/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.47900	0.55700	190
12/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.44700	0.52300	0
12/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
12/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00500	0.00400	0
12/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.54600	0.62800	0
12/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.69000	0.77800	0
12/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.84600	0.93900	0
12/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.58100	0.66400	176
12/12/2011	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.65300	0.00000	0
12/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.04000	0.05100	0
12/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.04500	0.05800	0
12/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.27600	0.33700	0
12/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.16700	0.21200	0
12/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.22800	0.28400	4,620
12/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.13500	0.17200	0
12/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00700	0.00600	0
12/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.02100	0.02600	0
12/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.15100	0.19100	0
12/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.30200	0.36600	0
12/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.05700	0.07300	0
12/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00700	0.00700	0
12/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.02400	0.03000	0
12/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.20600	0.25900	7,051
12/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.01200	0.01500	0
12/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.38500	0.45700	0
12/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00800	0.00900	10,000
12/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.35600	0.42600	0
12/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.05100	0.06500	0
12/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.18500	0.23500	0
12/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07400	0.09600	0
12/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00900	0.01100	0
12/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.03100	0.04000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.01100	0.01200	0
12/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03600	0.04500	0
12/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02800	0.03500	0
12/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01900	0.02300	1,000
12/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01800	0.02200	0
12/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.02300	0.02900	0
12/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.02000	0.02500	0
12/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.46530	8.35330	22,272
12/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.30300	1.19900	0
12/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.26100	1.15800	0
12/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.34500	1.24000	0
12/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.71500	0.65300	0
12/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.74800	1.63600	4,850
12/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.54600	0.49700	0
12/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.49300	0.44800	0
12/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.46000	0.41900	0
12/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.74500	0.81600	132
12/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.67800	0.74500	0
12/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.58100	0.64400	200
12/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.35000	0.40000	132
12/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.03300	0.03300	0
12/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.08000	0.08700	0
12/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.09600	0.10500	0
12/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.08800	0.09600	0
12/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.56320	8.45060	1,423
12/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.47700	1.37900	0
12/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.43700	1.34000	0
12/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.51800	1.41800	16,000
12/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.39700	1.30200	37,000
12/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.51700	0.48400	360
12/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.98300	0.91800	0
12/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.67300	0.62900	0
12/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.49100	0.46000	5,500
12/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.60400	0.56500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.84100	0.91400	1,500
12/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.71000	0.77800	4,000
12/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.12800	1.20900	0
12/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.32000	0.36700	360
12/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.05400	1.13300	0
12/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.10500	0.11700	0
12/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.13400	0.15100	0
12/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.12400	0.13900	0
12/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.11400	0.12800	0
12/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.65800	8.54430	0
12/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.25800	1.18100	0
12/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.67100	0.63500	540
12/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.08800	1.02900	300
12/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.22600	1.15400	0
12/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.29000	1.21200	0
12/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.28200	0.31800	0
12/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.43000	0.48500	540
12/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.31800	0.36000	0
12/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.11300	1.19100	0
12/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.30000	0.33700	0
12/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.73730	8.62400	0
12/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.24500	1.18400	0
12/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.80300	0.76300	180
12/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.17400	1.11700	0
12/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.22100	1.16200	0
12/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.27100	1.20800	0
12/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.43400	0.48400	0
12/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.16600	1.23900	0
12/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.48400	0.53800	0
12/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.53700	0.59300	180
12/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.45800	0.51000	0
12/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.47840	9.36870	0
12/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.93600	1.88100	0
12/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.91700	1.86200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.95600	1.90000	0
12/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.15100	2.08500	200
12/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.92800	0.98100	0
12/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.67300	0.71600	0
12/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.98900	1.04300	0
12/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.95800	1.01200	0
12/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.56890	10.45920	0
12/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.62600	2.56500	0
12/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.60700	2.54700	0
12/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.64400	2.58300	0
12/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.22500	1.27400	0
12/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.28800	1.33800	0
12/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.25700	1.30600	0
12/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.24980	8.14090	114
12/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.24982	1.14101	0
12/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.19982	1.09106	0
12/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.29981	1.19098	0
12/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00001	0.00008	0
12/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00002	0.00016	0
12/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00002	0.00011	0
12/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.36150	8.25080	741
12/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.88468	0.79719	0
12/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.84497	0.76015	0
12/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.92533	0.83531	0
12/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.46252	0.41677	80
12/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.06383	0.08451	0
12/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.30102	0.36597	0
12/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.08347	0.10935	0
12/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.07318	0.09639	0
12/12/2011	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.46530	8.35330	0
12/12/2011	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.60365	0.00000	0
12/12/2011	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.58386	0.00000	0
12/12/2011	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.62425	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.45895	0.00000	0
12/12/2011	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.51856	0.00000	0
12/12/2011	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.48835	0.00000	0
12/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.86760	12.73320	12,001
12/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.21800	1.08500	0
12/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.16800	1.03600	0
12/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.26800	1.13500	0
12/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.36800	2.23300	0
12/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.16800	2.03300	0
12/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.67400	0.54800	0
12/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.56800	1.43300	0
12/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.96900	0.83800	0
12/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.11800	0.98600	0
12/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00000	0.00300	0
12/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.00100	0.00500	0
12/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.00600	0.01500	0
12/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00000	0.00200	0
12/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00000	0.00300	0
12/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00000	0.00200	0
12/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	13.03040	12.89420	4,303
12/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.61800	1.48800	0
12/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.57000	1.44100	0
12/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.66600	1.53600	0
12/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.52200	1.39300	0
12/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.20400	1.09800	0
12/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.05500	1.92200	0
12/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.28800	1.17800	0
12/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.89800	0.81200	0
12/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.71500	1.58400	0
12/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.15300	2.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.37900	1.26000	0
12/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.95800	1.82500	0
12/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.12300	1.02100	0
12/12/2011	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	1.16300	1.05900	0
12/12/2011	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.73700	0.66600	0
12/12/2011	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.57600	0.52000	3,000
12/12/2011	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.32100	0.29300	9,000
12/12/2011	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.84100	0.94900	0
12/12/2011	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.25700	0.32200	3,000
12/12/2011	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.39600	0.47600	0
12/12/2011	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.08300	0.11500	9,000
12/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09300	0.12700	768
12/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.02800	0.03100	0
12/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04900	0.06600	0
12/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.02300	0.02600	0
12/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.03500	0.04000	0
12/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.16800	0.21800	0
12/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05800	0.08400	0
12/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.02500	0.02800	768
12/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07400	0.10400	0
12/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.04200	0.04900	0
12/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.03600	0.04200	0
12/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.04000	0.04700	0
12/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03800	0.04400	0
12/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.18020	13.04210	2,683
12/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.50600	1.40800	0
12/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.54800	1.44400	0
12/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.46900	1.37200	0
12/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.18900	0.23000	0
12/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.16800	0.20200	0
12/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.17600	0.21600	0
12/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10590	0.10480	5,998
12/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02590	0.02480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03590	0.03480	0
12/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01590	0.01480	0
12/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10750	0.10650	440
12/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01771	0.01678	0
12/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02755	0.02655	0
12/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00928	0.00867	0
12/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00178	0.00217	0
12/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00005	0.00005	0
12/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00021	0.00028	0
12/12/2011	¥ / R On 18 June 2012			Foreign Exchange Future	0.10910	0.10800	0
12/12/2011	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00783	0.00000	0
12/12/2011	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00469	0.00000	0
12/12/2011	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01335	0.00000	0
12/12/2011	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00225	0.00000	0
12/12/2011	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01359	0.00000	0
12/12/2011	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00673	0.00000	0
12/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.92230	10.88530	20,923
12/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.12300	1.08600	0
12/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.07300	1.03600	0
12/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.17200	1.13600	0
12/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.92300	0.88600	0
12/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.37200	1.33500	0
12/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.62200	1.58500	0
12/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.52200	1.48500	0
12/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.00100	0.00200	0
12/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.97300	0.93600	0
12/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.00200	0.00300	0
12/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.42200	1.38500	0
12/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.06000	0.06100	8,220
12/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.67400	0.63800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.00100	0.00300	0
12/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.57500	0.54000	0
12/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.87300	0.83700	0
12/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.32200	1.28500	0
12/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.01900	0.02300	0
12/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.77300	0.73700	0
12/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.62400	0.58900	2,740
12/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.07900	0.08000	0
12/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.82300	0.78700	0
12/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	€ / R On 19 December 2011	11.40	C	Foreign Exchange Future	0.00500	0.00900	11,400
12/12/2011	€ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.43000	0.39700	0
12/12/2011	€ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00800	0.01200	5,700
12/12/2011	€ / R On 19 December 2011	11.40	P	Foreign Exchange Future	0.48300	0.52400	0
12/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00100	0.00200	2,740
12/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.00200	0.00400	0
12/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.10700	0.14500	0
12/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.97900	1.01600	0
12/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00100	0.00200	0
12/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.29700	0.33800	0
12/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00100	0.00200	0
12/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.00300	0.00500	0
12/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.72900	0.76800	0
12/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.00200	0.00300	0
12/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.13800	0.17600	0
12/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00000	0.00000	8,220
12/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.68000	0.71800	0
12/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.82900	0.86700	0
12/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	€ / R On 19 December 2011	10.00	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
12/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00000	0.00100	0
12/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.08170	11.04130	16,638
12/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.05900	1.02800	0
12/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.01700	0.98700	0
12/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.10100	1.06900	0
12/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.04300	2.00400	0
12/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.93600	0.90700	0
12/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.32600	1.29000	0
12/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.09200	2.05300	0
12/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.23500	1.19900	0
12/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.67800	0.65800	0
12/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.58700	0.57000	0
12/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.89600	0.86800	0
12/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.41100	0.40100	0
12/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.27600	0.27000	0
12/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.50600	0.49100	0
12/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.21500	0.21200	0
12/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.48100	0.46700	0
12/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.56000	1.52300	0
12/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.33700	0.32900	0
12/12/2011	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.55900	0.54300	0
12/12/2011	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.24900	0.24400	10,200
12/12/2011	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.45700	0.44400	3,400
12/12/2011	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	0.76700	0.80300	0
12/12/2011	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.27700	0.30200	3,400
12/12/2011	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.37500	0.40300	0
12/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.55500	0.58800	0
12/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02800	0.03200	0
12/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.34900	0.37600	0
12/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.88300	0.92100	0
12/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.32400	0.35000	0
12/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.69400	0.72900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.42900	0.46000	0
12/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.11400	0.12700	10,200
12/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.25500	0.27900	0
12/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.19600	0.21700	0
12/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05300	0.05800	0
12/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01000	0.01200	0
12/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04400	0.04900	0
12/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.10400	0.11600	0
12/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01100	0.01300	0
12/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.06900	0.07800	0
12/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.08500	0.09600	0
12/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.07700	0.08700	0
12/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.22780	11.18550	13,709
12/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.06900	1.04200	0
12/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.03500	1.00900	0
12/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.10400	1.07500	0
12/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.22600	0.24000	0
12/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.25700	0.27400	0
12/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.24100	0.25700	0
12/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.36700	11.32130	200
12/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.09700	1.07100	0
12/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.06700	1.04100	0
12/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.12800	1.10100	0
12/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.43700	0.45500	0
12/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.47600	0.49500	0
12/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.45600	0.47500	0
12/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.30330	8.26200	9,642
12/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.65300	1.61200	0
12/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.60300	1.56200	0
12/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.70300	1.66200	0
12/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.80400	0.76300	0
12/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.00300	0.96200	0
12/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.33260	8.29070	36,798
12/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.11300	1.07500	0
12/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.06700	1.02900	0
12/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.16000	1.12100	0
12/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.97600	0.93900	0
12/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.39700	1.35700	0
12/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.68300	0.65200	0
12/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.93100	0.89500	0
12/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.34900	1.30900	0
12/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.57200	0.54500	0
12/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.13600	2.09400	0
12/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00300	0
12/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13900	0.15400	0
12/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01600	0.01800	0
12/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04800	0.05400	0
12/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.10000	0.11100	0
12/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01400	0.01600	0
12/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04300	0.04800	0
12/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02700	0.03000	0
12/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03400	0.03800	0
12/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03000	0.03400	0
12/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.37000	8.32830	7,033
12/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.87700	0.84800	0
12/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.91400	0.88400	0
12/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.84100	0.81300	0
12/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.17100	0.18500	0
12/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.14400	0.15600	0
12/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.15700	0.17000	0
12/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.40770	8.36580	2,098
12/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.64400	0.62500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.62100	0.60200	0
12/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.66900	0.64900	0
12/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.44800	0.47000	0
12/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.50000	0.52300	0
12/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.47300	0.49600	0
12/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.37150	9.34970	0
12/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.45100	2.42900	0
12/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.41100	2.38900	0
12/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.49200	2.46900	0
12/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37100	0.36900	0
12/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.39000	0.38900	0
12/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.38000	0.37900	0
12/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	8.02690	7.95670	160
12/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.77700	0.70700	0
12/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.72700	0.65700	0
12/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.82700	0.75700	0
12/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.37900	0.31200	0
12/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.22700	1.15700	0
12/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.42800	0.36000	0
12/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.17700	1.10700	0
12/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.62700	0.55700	0
12/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.57700	0.50800	0
12/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.12700	1.05700	0
12/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
12/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00100	0.00300	0
12/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00200	0.00500	0
12/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.11920	8.04760	37
12/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.63400	0.58000	0
12/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.59300	0.54200	0
12/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.67500	0.61900	0
12/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05600	0.07100	0
12/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.07400	0.09400	0
12/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06500	0.08200	0
12/12/2011	CAD/ R On 18 June 2012			Foreign Exchange Future	8.20650	8.13430	0
12/12/2011	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.40800	0.00000	0
12/12/2011	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.38500	0.00000	0
12/12/2011	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.43100	0.00000	0
12/12/2011	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.32500	0.00000	0
12/12/2011	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.37900	0.00000	0
12/12/2011	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.35200	0.00000	0
12/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.30580	0.21470	12,659
12/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.17980	0.12640	18,519
12/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.02470	0.06400	12,423
12/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.44160	0.40000	100,000
12/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.07230	0.09810	100,000
12/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.03520	0.09440	12,346
12/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.25030	0.17420	18,750
12/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.14100	0.11540	12,500
12/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.11400	0.09730	12,500
12/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.03410	0.05130	19,481
12/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.05690	0.07630	12,987

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.84730	8.81290	253
12/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.54900	0.51700	0
12/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.50000	0.46800	0
12/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.59900	0.56600	0
12/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.35800	0.33100	0
12/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.69800	0.66500	0
12/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.94700	0.91300	0
12/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.31200	0.28800	0
12/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.07400	0.07700	0
12/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.00500	0.00800	0
12/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.02000	0.02600	0
12/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.40400	0.37500	0
12/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.84700	0.81400	0
12/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.09700	1.06300	0
12/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.12200	0.11600	0
12/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.19700	1.16300	0
12/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.18900	0.17500	0
12/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.05800	0.06300	0
12/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.26900	0.24800	0
12/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.01500	0.02100	0
12/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.00400	0.00700	0
12/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.60700	0.64400	0
12/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.36800	0.40800	0
12/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.02200	0.03500	0
12/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.16100	0.20000	0
12/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.04200	0.06200	0
12/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.07500	0.10300	0
12/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
12/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.00700	0.01200	0
12/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.32300	0.36300	0
12/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.55800	0.59500	0
12/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.12700	0.16400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.01500	0.02500	0
12/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00100	0.00200	0
12/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.01100	0.01800	0
12/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00200	0.00300	0
12/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.00300	0.00500	0
12/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.00200	0.00400	0
12/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.98570	8.95000	25
12/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.59900	0.58300	0
12/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.57100	0.55500	0
12/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.62800	0.61100	0
12/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.19200	0.21100	0
12/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.23500	0.25500	0
12/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.21300	0.23300	0
12/12/2011	CHF / R On 18 June 2012			Foreign Exchange Future	9.12040	9.08130	0
12/12/2011	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.59900	0.00000	0
12/12/2011	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.57900	0.00000	0
12/12/2011	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.61800	0.00000	0
12/12/2011	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.54800	0.00000	0
12/12/2011	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.60900	0.00000	0
12/12/2011	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.57900	0.00000	0
12/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.28680	6.27750	0
12/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.08500	0.08800	0
12/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.08000	0.08300	0
12/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.09100	0.09300	0
12/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05900	0.07000	0
12/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.06800	0.08000	0
12/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.06300	0.07500	0
12/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.34320	6.33400	0
12/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.23300	0.23100	0
12/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.22800	0.22600	0
12/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.23900	0.23700	0
12/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.17000	0.17700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.17900	0.18600	0
12/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.17400	0.18100	0
12/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.38680	6.37720	0
12/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.37100	0.36200	0
12/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.34600	0.33700	0
12/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.39800	0.38800	0
12/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.26100	0.26100	0
12/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.30900	0.31000	0
12/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.28400	0.28500	0
12/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
12/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
12/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
12/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
12/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
12/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
12/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
12/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,323.78000	16,180.07000	0
12/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.29690	1.27910	0
12/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.19690	0.17910	0
12/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.14700	0.12940	0
12/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.24690	0.22910	0
12/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00010	0.00030	0
12/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.31330	1.29530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.13010	0.11690	0
12/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.17090	0.15540	0
12/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.09510	0.08480	0
12/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03180	0.03950	0
12/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00760	0.01010	0
12/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01680	0.02160	0
12/12/2011	YUAN/R On 18 June 2012			Foreign Exchange Future	1.32970	1.13030	0
12/12/2011	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.19740	0.00000	0
12/12/2011	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.15960	0.00000	0
12/12/2011	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.23930	0.00000	0
12/12/2011	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00960	0.00000	0
12/12/2011	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02990	0.00000	0
12/12/2011	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01770	0.00000	0
13/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.20740	8.24980	169,474
13/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.85800	0.90000	0
13/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.80800	0.85000	0
13/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.90800	0.95000	0
13/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.45700	1.50000	500
13/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.23100	0.26900	0
13/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.95700	1.00000	5,000
13/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	2.05700	2.10000	0
13/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.20700	1.25000	0
13/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.70800	0.75100	11,280
13/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.75700	1.80000	0
13/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.80700	1.85000	0
13/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.95700	2.00000	0
13/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.19200	0.22800	0
13/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.25700	2.30000	0
13/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.75800	0.80000	0
13/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.50700	1.55000	0
13/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.65800	0.70100	0
13/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.12400	0.15600	1,620
13/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.00400	0.00700	19,273

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.00500	0.00900	0
13/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.01000	0.01500	0
13/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.02200	0.03000	26,550
13/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.40700	1.45000	200
13/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.31700	0.35800	0
13/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.50900	0.55200	0
13/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.35700	1.40000	560
13/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.90700	1.95000	0
13/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.85700	1.90000	0
13/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.20700	2.25000	0
13/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.41100	0.45400	1,000
13/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.60900	0.65100	0
13/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.60700	1.65000	0
13/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.35700	2.40000	0
13/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.36300	0.40500	0
13/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	1.00700	1.05000	12,300
13/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.65700	1.70000	0
13/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.04700	0.06200	0
13/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.09600	0.12500	0
13/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.10700	2.15000	0
13/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	1.05700	1.10000	0
13/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.30700	1.35000	0
13/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.10700	1.15000	0
13/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.55700	1.60000	0
13/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	2.00700	2.05000	0
13/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.06000	0.07800	0
13/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.70700	1.75000	0
13/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.25700	1.30000	0
13/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.55900	0.60100	0
13/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.03700	0.04900	0
13/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.07600	0.09800	0
13/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.46000	0.50300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.15700	1.20000	0
13/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.15600	0.19000	11,340
13/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.15700	2.20000	0
13/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.27300	0.31300	12,579
13/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.00100	0.00300	8,333
13/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.01600	0.01300	0
13/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.04900	0.04000	0
13/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00300	0.00300	0
13/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.11900	0.09800	100
13/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.23000	0.19900	0
13/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00200	0.00100	0
13/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.15300	0.12800	0
13/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	1,000
13/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.08900	0.07500	0
13/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.19000	0.16200	0
13/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	560
13/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.00600	0.00500	0
13/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	5,000
13/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00200	0.00100	0
13/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.00400	0.00400	12,688
13/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
13/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.01000	0.00800	560
13/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.79400	0.75300	0
13/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.31500	0.28000	0
13/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.45300	0.41500	0
13/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.54800	0.50900	0
13/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.59700	0.55700	0
13/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.74300	2.70000	0
13/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.69300	3.65000	0
13/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.06700	0.05600	400
13/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	16,340
13/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
13/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.03500	0.02800	10,750
13/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00000	0.00000	800
13/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00000	5,000
13/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00100	0.00100	12,000
13/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.02400	0.01900	0
13/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00100	0.00000	3,780
13/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00100	0.00000	1,000
13/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
13/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.39650	8.36150	78,898
13/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.29900	2.26400	0
13/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.38300	0.35800	0
13/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.36500	0.34000	0
13/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.27500	0.25100	3

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.22900	0.20700	100
13/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.33200	0.30700	0
13/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.31600	0.29200	0
13/12/2011	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.28800	0.26400	13,860
13/12/2011	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.30200	0.00000	366
13/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.55600	1.52300	0
13/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.59300	0.56700	5,000
13/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.31600	1.28500	10,000
13/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.75100	1.71800	0
13/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.99800	0.96800	0
13/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.48900	0.46300	0
13/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.68900	0.66200	0
13/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.36400	1.33200	0
13/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.80100	1.76800	0
13/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.72400	0.69600	0
13/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.56500	0.53900	0
13/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.65600	0.62800	0
13/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.51300	0.48700	0
13/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.08600	1.05600	0
13/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.13100	1.10100	0
13/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.50700	1.47500	0
13/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.79600	0.76900	0
13/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.53800	0.51200	0
13/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.95500	0.92500	5,000
13/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	2.00000	1.96600	0
13/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.24900	2.21500	0
13/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.87200	0.84500	0
13/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.46500	0.43900	4,620
13/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.19900	2.16500	0
13/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.45900	1.42700	0
13/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.75900	0.73200	0
13/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.40200	0.37700	0
13/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.95000	1.91700	0
13/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.83300	0.80600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.85100	1.81700	0
13/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.90100	1.86700	0
13/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	2.05000	2.01600	0
13/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.37700	1.34500	0
13/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.32900	1.29800	0
13/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.42400	1.39300	0
13/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.42200	0.39600	0
13/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.70200	1.66900	0
13/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.04200	1.01200	0
13/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.44300	0.41700	0
13/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.41100	1.38000	0
13/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.26900	1.23900	30,100
13/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.17700	1.14700	0
13/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.60400	1.57200	0
13/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.22300	1.19200	0
13/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.65300	1.62000	0
13/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.91200	0.88500	0
13/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.62400	0.59600	0
13/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00400	0.00500	0
13/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00500	0.00600	2,420
13/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00500	0.00600	0
13/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.08700	0.09500	0
13/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00400	0.00600	0
13/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.40600	0.41600	0
13/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.11300	0.12100	0
13/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01300	0.01600	0
13/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00400	0
13/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.31900	0.32800	0
13/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.07600	0.08400	13,860
13/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00300	0.00400	0
13/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00400	0.00500	0
13/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05900	0.06400	2,420
13/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.24200	0.25100	0
13/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.10000	0.10800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.01100	0.01400	0
13/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03500	0.04000	0
13/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.04000	0.04500	0
13/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.26700	0.27600	0
13/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.16000	0.16700	0
13/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.21900	0.22800	4,620
13/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.12800	0.13500	0
13/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00500	0.00700	0
13/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01800	0.02100	0
13/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.14300	0.15100	0
13/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.29300	0.30200	0
13/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.05200	0.05700	0
13/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00500	0.00700	0
13/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.02000	0.02400	0
13/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.19700	0.20600	7,051
13/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.01000	0.01200	0
13/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.37600	0.38500	0
13/12/2011	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.60600	0.00000	0
13/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.57000	0.58100	176
13/12/2011	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.64200	0.65300	0
13/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.53600	0.54600	0
13/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.67900	0.69000	0
13/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.83300	0.84600	0
13/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.46900	0.47900	190
13/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.43700	0.44700	0
13/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
13/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.17800	0.18500	0
13/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06600	0.07400	0
13/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00700	0.00900	0
13/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02700	0.03100	0
13/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00800	0.01100	0
13/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03100	0.03600	0
13/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02300	0.02800	0
13/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01500	0.01900	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.34700	0.35600	0
13/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04600	0.05100	0
13/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00600	0.00800	10,000
13/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01400	0.01800	0
13/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01900	0.02300	0
13/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01700	0.02000	0
13/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.41780	8.46530	26,105
13/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.26000	1.30300	0
13/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.21800	1.26100	0
13/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.30200	1.34500	0
13/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.69500	0.71500	0
13/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.70100	1.74800	4,850
13/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.53300	0.54600	0
13/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.48300	0.49300	0
13/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.45200	0.46000	0
13/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.78400	0.74500	132
13/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.71500	0.67800	0
13/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.61500	0.58100	200
13/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.37700	0.35000	132
13/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.03300	0.03300	0
13/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.08400	0.08000	0
13/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.10000	0.09600	0
13/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.09200	0.08800	0
13/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.51560	8.56320	1,623
13/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.43900	1.47700	0
13/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.40000	1.43700	0
13/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.47900	1.51800	16,000
13/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.36100	1.39700	37,000
13/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.51900	0.51700	360
13/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.96500	0.98300	0
13/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.66900	0.67300	0
13/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.49400	0.49100	5,500
13/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.60300	0.60400	0
13/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.88700	0.84100	1,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.75300	0.71000	4,000
13/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.17800	1.12800	0
13/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.34900	0.32000	360
13/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.10300	1.05400	0
13/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.11300	0.10500	0
13/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.14500	0.13400	0
13/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.13400	0.12400	0
13/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.12300	0.11400	0
13/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.61200	8.65800	0
13/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.22800	1.25800	0
13/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.66700	0.67100	540
13/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.06900	1.08800	300
13/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.19800	1.22600	0
13/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.26000	1.29000	0
13/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29800	0.28200	0
13/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.45700	0.43000	540
13/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.33600	0.31800	0
13/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.15500	1.11300	0
13/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.31600	0.30000	0
13/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.69250	8.73730	0
13/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.22500	1.24500	0
13/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.20200	1.22100	0
13/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.24900	1.27100	0
13/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.79700	0.80300	180
13/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.15700	1.17400	0
13/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.56500	0.53700	180
13/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.45700	0.43400	0
13/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.20500	1.16600	0
13/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.51000	0.48400	0
13/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.48300	0.45800	0
13/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.43800	9.47840	0
13/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.92800	1.93600	0
13/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.90900	1.91700	0
13/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.94600	1.95600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.13000	2.15100	200
13/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.95800	0.92800	0
13/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.69200	0.67300	0
13/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.02100	0.98900	0
13/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.99000	0.95800	0
13/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.52850	10.56890	0
13/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.61400	2.62600	0
13/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.59500	2.60700	0
13/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.63200	2.64400	0
13/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.25400	1.22500	0
13/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.31700	1.28800	0
13/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.28600	1.25700	0
13/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.20740	8.24980	119
13/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.20740	1.24982	0
13/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.15740	1.19982	0
13/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.25740	1.29981	0
13/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00000	0.00001	0
13/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00000	0.00002	0
13/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00000	0.00002	0
13/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.39650	8.36150	736
13/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.91205	0.88468	0
13/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.87223	0.84497	0
13/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.48856	0.46252	80
13/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.95462	0.92533	0
13/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05812	0.06383	0
13/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.29206	0.30102	0
13/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.07573	0.08347	0
13/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.06555	0.07318	0
13/12/2011	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.41780	8.46530	0
13/12/2011	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.58907	0.60365	0
13/12/2011	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.57040	0.58386	0
13/12/2011	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.60852	0.62425	0
13/12/2011	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.49072	0.45895	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.55260	0.51856	0
13/12/2011	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.52127	0.48835	0
13/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.79810	12.86760	10,994
13/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.14800	1.21800	0
13/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.09800	1.16800	0
13/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.19800	1.26800	0
13/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.60400	0.67400	0
13/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.49800	1.56800	0
13/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.89900	0.96900	0
13/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.04800	1.11800	0
13/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.29800	2.36800	0
13/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.09800	2.16800	0
13/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.00600	0.00600	0
13/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	13.08180	13.03040	5,166
13/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.67000	1.61800	0
13/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.62200	1.57000	0
13/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.71800	1.66600	0
13/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.57400	1.52200	0
13/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.25400	1.20400	0
13/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.10400	2.05500	0
13/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.33900	1.28800	0
13/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.94200	0.89800	0
13/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.76600	1.71500	0
13/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.20200	2.15300	0
13/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.43300	1.37900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	2.00700	1.95800	0
13/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.17200	1.12300	0
13/12/2011	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	1.21200	1.16300	0
13/12/2011	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.77600	0.73700	0
13/12/2011	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.61000	0.57600	3,000
13/12/2011	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.34300	0.32100	9,000
13/12/2011	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.81100	0.84100	0
13/12/2011	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.24400	0.25700	3,000
13/12/2011	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.37800	0.39600	0
13/12/2011	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.08000	0.08300	9,000
13/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.09000	0.09300	768
13/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.02500	0.02800	0
13/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.05100	0.04900	0
13/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.02000	0.02300	0
13/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.03400	0.03500	0
13/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.16000	0.16800	0
13/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05700	0.05800	0
13/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.02200	0.02500	768
13/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07200	0.07400	0
13/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.04200	0.04200	0
13/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.03600	0.03600	0
13/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.04000	0.04000	0
13/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03800	0.03800	0
13/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.10320	13.18020	2,983
13/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.44900	1.50600	0
13/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.48600	1.54800	0
13/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.41300	1.46900	0
13/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.21000	0.18900	0
13/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.18300	0.16800	0
13/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.19600	0.17600	0
13/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10560	0.10590	2,492
13/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02560	0.02590	0
13/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03560	0.03590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01560	0.01590	0
13/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10830	0.10750	3,719
13/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01846	0.01771	0
13/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02834	0.02755	0
13/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00988	0.00928	0
13/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00158	0.00178	0
13/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00004	0.00005	0
13/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00016	0.00021	0
13/12/2011	¥ / R On 18 June 2012			Foreign Exchange Future	0.10880	0.10910	0
13/12/2011	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00775	0.00783	0
13/12/2011	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00470	0.00469	0
13/12/2011	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01312	0.01335	0
13/12/2011	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00232	0.00225	0
13/12/2011	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01390	0.01359	0
13/12/2011	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00695	0.00673	0
13/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.83370	10.92230	20,129
13/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.03400	1.12300	0
13/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.98400	1.07300	0
13/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.08400	1.17200	0
13/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.83400	0.92300	0
13/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.28400	1.37200	0
13/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.53400	1.62200	0
13/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.43400	1.52200	0
13/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.88400	0.97300	0
13/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.00200	0.00200	0
13/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.33400	1.42200	0
13/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.03700	0.06000	8,220
13/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.58600	0.67400	0
13/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.48800	0.57500	0
13/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.78500	0.87300	0
13/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.23400	1.32200	0
13/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.01200	0.01900	0
13/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.68500	0.77300	0
13/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.73500	0.82300	0
13/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.53700	0.62400	2,740
13/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.04900	0.07900	0
13/12/2011	€ / R On 19 December 2011	11.40	C	Foreign Exchange Future	0.00400	0.00500	11,400
13/12/2011	€ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.34600	0.43000	0
13/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	€ / R On 19 December 2011	11.40	P	Foreign Exchange Future	0.57000	0.48300	0
13/12/2011	€ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01200	0.00800	5,700
13/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.16500	0.10700	0
13/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.06700	0.97900	0
13/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00100	0.00100	2,740
13/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.00300	0.00200	0
13/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.37800	0.29700	0
13/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.00400	0.00300	0
13/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.81700	0.72900	0
13/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.00200	0.00200	0
13/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.20300	0.13800	0
13/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00000	0.00000	8,220
13/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.76800	0.68000	0
13/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00000	0.00100	0
13/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.91700	0.82900	0
13/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00000	0.00100	0
13/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00000	0.00100	0
13/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00000	0.00100	0
13/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.09760	11.08170	17,142
13/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.06900	1.05900	0
13/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	1.02700	1.01700	0
13/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.11100	1.10100	0
13/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.05700	2.04300	0
13/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.94600	0.93600	0
13/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.33700	1.32600	0
13/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.10600	2.09200	0
13/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.24500	1.23500	0
13/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.69000	0.67800	0
13/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.60100	0.58700	0
13/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.90700	0.89600	0
13/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.42800	0.41100	0
13/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.29300	0.27600	0
13/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.52100	0.50600	0
13/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.23200	0.21500	0
13/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.49600	0.48100	0
13/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.57200	1.56000	0
13/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.35400	0.33700	0
13/12/2011	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.57300	0.55900	0
13/12/2011	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.26600	0.24900	10,200
13/12/2011	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.47200	0.45700	3,400
13/12/2011	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	0.76800	0.76700	0
13/12/2011	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.27500	0.27700	3,400
13/12/2011	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.37400	0.37500	0
13/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.55600	0.55500	0
13/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02400	0.02800	0
13/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.34800	0.34900	0
13/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.88400	0.88300	0
13/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.32300	0.32400	0
13/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.69500	0.69400	0
13/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.43000	0.42900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.10900	0.11400	10,200
13/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.25300	0.25500	0
13/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.19200	0.19600	0
13/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04700	0.05300	0
13/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00800	0.01000	0
13/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03900	0.04400	0
13/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.09800	0.10400	0
13/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.00900	0.01100	0
13/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.06300	0.06900	0
13/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.07900	0.08500	0
13/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.07100	0.07700	0
13/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.13590	11.22780	14,009
13/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.00200	1.06900	0
13/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.97000	1.03500	0
13/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.03500	1.10400	0
13/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.24900	0.22600	0
13/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.28400	0.25700	0
13/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.26600	0.24100	0
13/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.27500	11.36700	200
13/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.03600	1.09700	0
13/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.06500	1.12800	0
13/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.00600	1.06700	0
13/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.50700	0.47600	0
13/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.46600	0.43700	0
13/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.48700	0.45600	0
13/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.32340	8.30330	9,642
13/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.67300	1.65300	0
13/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.62300	1.60300	0
13/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.72300	1.70300	0
13/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.82400	0.80400	0
13/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.02300	1.00300	0
13/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	AU\$ / R On 19 December 2011	7.50	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
13/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.43170	8.33260	36,813
13/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.20500	1.11300	0
13/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.15800	1.06700	0
13/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.25200	1.16000	0
13/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.06600	0.97600	0
13/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.49200	1.39700	0
13/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.76100	0.68300	0
13/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	1.02000	0.93100	0
13/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.44400	1.34900	0
13/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.64500	0.57200	0
13/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.23400	2.13600	0
13/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
13/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.11300	0.13900	0
13/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01200	0.01600	0
13/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.03800	0.04800	0
13/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.07900	0.10000	0
13/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01000	0.01400	0
13/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03400	0.04300	0
13/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02000	0.02700	0
13/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02600	0.03400	0
13/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02300	0.03000	0
13/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.38640	8.37000	6,933
13/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.88900	0.87700	0
13/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.85200	0.84100	0
13/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.92600	0.91400	0
13/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.14000	0.14400	0
13/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.16600	0.17100	0
13/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.15300	0.15700	0
13/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.42450	8.40770	2,098
13/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.65300	0.64400	0
13/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.62900	0.62100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.67800	0.66900	0
13/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.44000	0.44800	0
13/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.49100	0.50000	0
13/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.46500	0.47300	0
13/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.40750	9.37150	0
13/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.48100	2.45100	0
13/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.44000	2.41100	0
13/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.52200	2.49200	0
13/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.36500	0.37100	0
13/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.38300	0.39000	0
13/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.37400	0.38000	0
13/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	8.00790	8.02690	160
13/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.75800	0.77700	0
13/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.70800	0.72700	0
13/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.80800	0.82700	0
13/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.36000	0.37900	0
13/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.20800	1.22700	0
13/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.40900	0.42800	0
13/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.15800	1.17700	0
13/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.60800	0.62700	0
13/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.55800	0.57700	0
13/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.10800	1.12700	0
13/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00200	0.00200	0
13/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.17630	8.11920	37

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.67800	0.63400	0
13/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.63700	0.59300	0
13/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.72100	0.67500	0
13/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04500	0.05600	0
13/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06100	0.07400	0
13/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05200	0.06500	0
13/12/2011	CAD/ R On 18 June 2012			Foreign Exchange Future	8.18520	8.20650	0
13/12/2011	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.39800	0.40800	0
13/12/2011	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.37700	0.38500	0
13/12/2011	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.42000	0.43100	0
13/12/2011	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.33500	0.32500	0
13/12/2011	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.39200	0.37900	0
13/12/2011	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.36300	0.35200	0
13/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.27830	0.30580	12,659
13/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.15180	0.17980	18,519
13/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.03050	0.02470	12,423
13/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.43050	0.44160	100,000
13/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.08400	0.07230	100,000
13/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.04620	0.03520	12,346
13/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.21850	0.25030	18,750
13/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.04890	0.14100	12,500
13/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.10650	0.11400	12,500
13/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.03410	0.03410	19,481
13/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.04810	0.05690	12,987
13/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.77090	8.84730	253



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.47400	0.54900	0
13/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.42600	0.50000	0
13/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.52300	0.59900	0
13/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.28600	0.35800	0
13/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.62200	0.69800	0
13/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.87100	0.94700	0
13/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.24300	0.31200	0
13/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.04300	0.07400	0
13/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.00300	0.00500	0
13/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.00900	0.02000	0
13/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.33100	0.40400	0
13/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.77100	0.84700	0
13/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.02100	1.09700	0
13/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.07500	0.12200	0
13/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.12100	1.19700	0
13/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.12800	0.18900	0
13/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.03200	0.05800	0
13/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.20100	0.26900	0
13/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.00700	0.01500	0
13/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.00200	0.00400	0
13/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.68100	0.60700	0
13/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.43600	0.36800	0
13/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.03000	0.02200	0
13/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.21100	0.16100	0
13/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.05700	0.04200	0
13/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.10400	0.07500	0
13/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.01000	0.00700	0
13/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.38800	0.32300	0
13/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.63200	0.55800	0
13/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.17200	0.12700	0
13/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.02200	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.01500	0.01100	0
13/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00200	0.00200	0
13/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.00500	0.00300	0
13/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.00300	0.00200	0
13/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.99400	8.98570	25
13/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.60500	0.59900	0
13/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.57700	0.57100	0
13/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.63400	0.62800	0
13/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.19000	0.19200	0
13/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.23300	0.23500	0
13/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.21100	0.21300	0
13/12/2011	CHF / R On 18 June 2012			Foreign Exchange Future	9.03980	9.12040	0
13/12/2011	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.56300	0.59900	0
13/12/2011	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.54500	0.57900	0
13/12/2011	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.58100	0.61800	0
13/12/2011	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.59100	0.54800	0
13/12/2011	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.65500	0.60900	0
13/12/2011	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.62300	0.57900	0
13/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.29270	6.28680	0
13/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.08400	0.08500	0
13/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.07800	0.08000	0
13/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.09000	0.09100	0
13/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05200	0.05900	0
13/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.06000	0.06800	0
13/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.05600	0.06300	0
13/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.40870	6.34320	0
13/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.28200	0.23300	0
13/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.27600	0.22800	0
13/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.28800	0.23900	0
13/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.15300	0.17000	0
13/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.16100	0.17900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.15700	0.17400	0
13/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.38950	6.38680	0
13/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.37500	0.37100	0
13/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.35100	0.34600	0
13/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.40100	0.39800	0
13/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.26200	0.26100	0
13/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.31200	0.30900	0
13/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.28600	0.28400	0
13/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
13/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
13/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
13/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
13/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
13/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
13/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
13/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,222.15000	16,323.78000	0
13/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.28930	1.29690	0
13/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.18930	0.19690	0
13/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.13940	0.14700	0
13/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.23930	0.24690	0
13/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00010	0.00010	0
13/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.31780	1.31330	0
13/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.13360	0.13010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.17470	0.17090	0
13/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.09850	0.09510	0
13/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03070	0.03180	0
13/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00690	0.00760	0
13/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01580	0.01680	0
13/12/2011	YUAN/R On 18 June 2012			Foreign Exchange Future	1.31860	1.32970	0
13/12/2011	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.18800	0.19740	0
13/12/2011	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.15190	0.15960	0
13/12/2011	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.22900	0.23930	0
13/12/2011	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.01040	0.00960	0
13/12/2011	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03330	0.02990	0
13/12/2011	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01940	0.01770	0
14/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.37730	8.20740	141,041
14/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	1.02700	0.85800	0
14/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.97700	0.80800	0
14/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.07700	0.90800	0
14/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.62700	1.45700	500
14/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.38200	0.23100	0
14/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	1.12700	0.95700	5,000
14/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	2.22700	2.05700	0
14/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.37700	1.20700	0
14/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.87800	0.70800	11,280
14/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.92700	1.75700	0
14/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.97700	1.80700	0
14/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	2.12700	1.95700	0
14/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.33500	0.19200	0
14/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.42700	2.25700	0
14/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.92700	0.75800	0
14/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.67700	1.50700	0
14/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.57700	1.40700	200
14/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.48000	0.31700	0
14/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.67800	0.50900	0
14/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.52700	1.35700	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	2.07700	1.90700	0
14/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	2.02700	1.85700	0
14/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.37700	2.20700	0
14/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.57900	0.41100	1,000
14/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.77800	0.60900	0
14/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.77700	1.60700	0
14/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.52700	2.35700	0
14/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.52900	0.36300	0
14/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	1.17700	1.00700	12,300
14/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.82700	1.65700	0
14/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.10400	0.04700	0
14/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.20500	0.09600	0
14/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.27700	2.10700	0
14/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.82800	0.65800	0
14/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.24600	0.12400	1,620
14/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.01000	0.00400	19,273
14/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.01300	0.00500	0
14/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.02100	0.01000	0
14/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.04700	0.02200	26,550
14/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	1.22700	1.05700	0
14/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.47700	1.30700	0
14/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.27700	1.10700	0
14/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.72700	1.55700	0
14/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	2.17700	2.00700	0
14/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.13400	0.06000	0
14/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.87700	1.70700	0
14/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.42700	1.25700	0
14/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.72800	0.55900	0
14/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.07800	0.03700	0
14/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.16800	0.07600	0
14/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.62800	0.46000	0
14/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.32700	1.15700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.29000	0.15600	11,340
14/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.32700	2.15700	0
14/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.43100	0.27300	12,579
14/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.00300	0.00100	8,333
14/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.00400	0.01600	0
14/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.01300	0.04900	0
14/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00100	0.00300	0
14/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.04100	0.11900	100
14/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.10100	0.23000	0
14/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00100	0.00200	0
14/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.05700	0.15300	0
14/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	1,000
14/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.62600	0.79400	0
14/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.17000	0.31500	0
14/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.29400	0.45300	0
14/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.38600	0.54800	0
14/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.43300	0.59700	0
14/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.57300	2.74300	0
14/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.52300	3.69300	0
14/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.01900	0.06700	400
14/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.00100	0.00100	0
14/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.02800	0.08900	0
14/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.07700	0.19000	0
14/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	560
14/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.00200	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	5,000
14/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00100	0.00200	0
14/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.00200	0.00400	12,688
14/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
14/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00300	0.01000	560
14/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	16,340
14/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00000	0.00100	0
14/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.00800	0.03500	10,750
14/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00000	0.00000	800
14/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00000	5,000
14/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00100	0.00100	12,000
14/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00500	0.02400	0
14/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00100	3,780
14/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00000	0.00100	1,000
14/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00000	0.00100	0
14/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.48770	8.39650	113,715
14/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.46700	1.37700	0
14/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.41900	1.32900	0
14/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.51500	1.42400	0
14/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.50100	1.41100	0
14/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.35900	1.26900	30,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.26500	1.17700	0
14/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.69500	1.60400	0
14/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.31200	1.22300	0
14/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.74500	1.65300	0
14/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.99600	0.91200	0
14/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.69200	0.62400	0
14/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.12900	1.04200	0
14/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.49300	0.44300	0
14/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.79400	1.70200	0
14/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.47000	0.42200	0
14/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.64600	1.55600	0
14/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.65900	0.59300	5,000
14/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.40600	1.31600	10,000
14/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.84400	1.75100	0
14/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	1.08400	0.99800	0
14/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.54300	0.48900	0
14/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.76100	0.68900	0
14/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.45400	1.36400	0
14/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.89300	1.80100	0
14/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.79700	0.72400	0
14/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.62700	0.56500	0
14/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.72600	0.65600	0
14/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.56900	0.51300	0
14/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.17400	1.08600	0
14/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.21900	1.13100	0
14/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.59800	1.50700	0
14/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.87200	0.79600	0
14/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.59700	0.53800	0
14/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	1.04000	0.95500	5,000
14/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	2.09200	2.00000	0
14/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.34100	2.24900	0
14/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.95300	0.87200	0
14/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.51700	0.46500	4,620
14/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.29100	2.19900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.55000	1.45900	0
14/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.83400	0.75900	0
14/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.44800	0.40200	0
14/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	2.04200	1.95000	0
14/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.91100	0.83300	0
14/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.94300	1.85100	0
14/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.99200	1.90100	0
14/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	2.14200	2.05000	0
14/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.39000	2.29900	0
14/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.42700	0.38300	0
14/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.40700	0.36500	0
14/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.30400	0.27500	3
14/12/2011	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.33500	0.30200	366
14/12/2011	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.31900	0.28800	13,860
14/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.25200	0.22900	100
14/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.36900	0.33200	0
14/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.35200	0.31600	0
14/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.51400	0.57000	176
14/12/2011	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.58100	0.64200	0
14/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.48100	0.53600	0
14/12/2011	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.54700	0.60600	0
14/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.61600	0.67900	0
14/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.76400	0.83300	0
14/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.41900	0.46900	190
14/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.38900	0.43700	0
14/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00200	0.00300	0
14/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00400	0.00400	0
14/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00400	0.00500	2,420
14/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00500	0.00500	0
14/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.07300	0.08700	0
14/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00400	0.00400	0
14/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.36000	0.40600	0
14/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09600	0.11300	0
14/12/2011	\$ / R On 19 March 2012	6.95	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
14/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00300	0
14/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.27900	0.31900	0
14/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06500	0.07600	13,860
14/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00300	0.00300	0
14/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00400	0.00400	0
14/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05200	0.05900	2,420
14/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.20900	0.24200	0
14/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.08400	0.10000	0
14/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.01000	0.01100	0
14/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03100	0.03500	0
14/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.03600	0.04000	0
14/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.23100	0.26700	0
14/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13800	0.16000	0
14/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.18900	0.21900	4,620
14/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.10900	0.12800	0
14/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00500	0.00500	0
14/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01600	0.01800	0
14/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.12300	0.14300	0
14/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.25500	0.29300	0
14/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04600	0.05200	0
14/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00600	0.00500	0
14/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01800	0.02000	0
14/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.17100	0.19700	7,051
14/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00800	0.01000	0
14/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.33200	0.37600	0
14/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00600	0.00600	10,000
14/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.30500	0.34700	0
14/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04100	0.04600	0
14/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.15400	0.17800	0
14/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05800	0.06600	0
14/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00700	0.00700	0
14/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02400	0.02700	0
14/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00700	0.00800	0
14/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02700	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02100	0.02300	0
14/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01300	0.01500	1,000
14/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01300	0.01400	0
14/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01700	0.01900	0
14/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01500	0.01700	0
14/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.59300	8.41780	26,501
14/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.41600	1.26000	0
14/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.37300	1.21800	0
14/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.45900	1.30200	0
14/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.80300	0.69500	0
14/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.87000	1.70100	4,850
14/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.61900	0.53300	0
14/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.56200	0.48300	0
14/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.52600	0.45200	0
14/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.68300	0.78400	132
14/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.61900	0.71500	0
14/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.52600	0.61500	200
14/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.31000	0.37700	132
14/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02700	0.03300	0
14/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06600	0.08400	0
14/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08000	0.10000	0
14/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07300	0.09200	0
14/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.69370	8.51560	1,823
14/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.59000	1.43900	0
14/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.54900	1.40000	0
14/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.67800	0.60300	0
14/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.55400	0.49400	5,500
14/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.63100	1.47900	16,000
14/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.50800	1.36100	37,000
14/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.58200	0.51900	360
14/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	1.07900	0.96500	0
14/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.74900	0.66900	0
14/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.65500	0.75300	4,000
14/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.06000	1.17800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.28500	0.34900	360
14/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.98800	1.10300	0
14/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.08700	0.11300	0
14/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.11400	0.14500	0
14/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.78400	0.88700	1,500
14/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.10500	0.13400	0
14/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.09600	0.12300	0
14/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.79110	8.61200	0
14/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.35800	1.22800	0
14/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.32600	1.19800	0
14/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.39100	1.26000	0
14/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.17900	1.06900	300
14/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.74000	0.66700	540
14/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.04900	1.15500	0
14/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.25000	0.29800	0
14/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.38800	0.45700	540
14/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.28500	0.33600	0
14/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.26700	0.31600	0
14/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.87080	8.69250	0
14/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.33800	1.22500	0
14/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.31200	1.20200	0
14/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.36700	1.24900	0
14/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.87700	0.79700	180
14/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.26300	1.15700	0
14/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.49200	0.56500	180
14/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.39600	0.45700	0
14/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.10600	1.20500	0
14/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.44100	0.51000	0
14/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.41700	0.48300	0
14/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.60710	9.43800	0
14/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.02300	1.92800	0
14/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.00400	1.90900	0
14/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.04300	1.94600	0
14/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.24100	2.13000	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.88600	0.95800	0
14/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.63400	0.69200	0
14/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.94700	1.02100	0
14/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.91600	0.99000	0
14/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.69760	10.52850	0
14/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.72100	2.61400	0
14/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.70200	2.59500	0
14/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.74000	2.63200	0
14/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.19200	1.25400	0
14/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.25400	1.31700	0
14/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.22300	1.28600	0
14/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.37730	8.20740	119
14/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.37730	1.20740	0
14/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.32730	1.15740	0
14/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.42730	1.25740	0
14/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.48770	8.39650	731
14/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.99628	0.91205	0
14/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.95342	0.87223	0
14/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.54253	0.48856	80
14/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	1.03977	0.95462	0
14/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05207	0.05812	0
14/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.25483	0.29206	0
14/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.06572	0.07573	0
14/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.05858	0.06555	0
14/12/2011	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.59300	8.41780	0
14/12/2011	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.68088	0.58907	0
14/12/2011	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.65931	0.57040	0
14/12/2011	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.70329	0.60852	0
14/12/2011	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.41029	0.49072	0
14/12/2011	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.46631	0.55260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.43788	0.52127	0
14/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.94900	12.79810	5,614
14/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.29900	1.14800	0
14/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.24900	1.09800	0
14/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.34900	1.19800	0
14/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.75100	0.60400	0
14/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.64900	1.49800	0
14/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	1.04900	0.89900	0
14/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.19900	1.04800	0
14/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.44900	2.29800	0
14/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.24900	2.09800	0
14/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.00000	0.00100	0
14/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.00200	0.00600	0
14/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	13.10880	13.08180	8,098
14/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.69300	1.67000	0
14/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.64400	1.62200	0
14/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.74100	1.71800	0
14/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.59600	1.57400	0
14/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.27000	1.25400	0
14/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.13100	2.10400	0
14/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.35700	1.33900	0
14/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.94900	0.94200	0
14/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.78900	1.76600	0
14/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.22900	2.20200	0
14/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.45200	1.43300	0
14/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	2.03300	2.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.18500	1.17200	0
14/12/2011	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	1.22700	1.21200	0
14/12/2011	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.77800	0.77600	0
14/12/2011	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.33700	0.34300	9,000
14/12/2011	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.60800	0.61000	3,000
14/12/2011	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.77800	0.81100	0
14/12/2011	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.21900	0.24400	3,000
14/12/2011	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.34900	0.37800	0
14/12/2011	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.06800	0.08000	9,000
14/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.07600	0.09000	768
14/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.02400	0.02500	0
14/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04300	0.05100	0
14/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.02000	0.02000	0
14/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.03000	0.03400	0
14/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.14000	0.16000	0
14/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.04800	0.05700	0
14/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.02200	0.02200	768
14/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06100	0.07200	0
14/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03700	0.04200	0
14/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.03200	0.03600	0
14/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03500	0.04000	0
14/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03400	0.03800	0
14/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.26050	13.10320	2,985
14/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.57200	1.44900	0
14/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.61500	1.48600	0
14/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.53000	1.41300	0
14/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.17000	0.21000	0
14/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.15500	0.18300	0
14/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.16200	0.19600	0
14/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10740	0.10560	2,492
14/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02740	0.02560	0
14/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01740	0.01560	0
14/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03740	0.03560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10900	0.10830	3,719
14/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01914	0.01846	0
14/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02905	0.02834	0
14/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01047	0.00988	0
14/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00147	0.00158	0
14/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00005	0.00004	0
14/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00014	0.00016	0
14/12/2011	¥ / R On 18 June 2012			Foreign Exchange Future	0.11060	0.10880	0
14/12/2011	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00869	0.00775	0
14/12/2011	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00525	0.00470	0
14/12/2011	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01453	0.01312	0
14/12/2011	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00193	0.00232	0
14/12/2011	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01265	0.01390	0
14/12/2011	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00609	0.00695	0
14/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.87990	10.83370	15,091
14/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.08000	1.03400	0
14/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.03000	0.98400	0
14/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.13000	1.08400	0
14/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.88000	0.83400	0
14/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.33000	1.28400	0
14/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.58000	1.53400	0
14/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.48000	1.43400	0
14/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
14/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00100	0
14/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.93000	0.88400	0
14/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.00100	0.00200	0
14/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.38000	1.33400	0
14/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.03700	0.03700	8,220
14/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.63100	0.58600	0
14/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.00100	0.00100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.53300	0.48800	0
14/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.83000	0.78500	0
14/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.28000	1.23400	0
14/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.01000	0.01200	0
14/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.73100	0.68500	0
14/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.78000	0.73500	0
14/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.58200	0.53700	2,740
14/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.05000	0.04900	0
14/12/2011	€ / R On 19 December 2011	11.40	C	Foreign Exchange Future	0.00300	0.00400	11,400
14/12/2011	€ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.38700	0.34600	0
14/12/2011	€ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00700	0.01200	5,700
14/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.12000	0.16500	0
14/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.02000	1.06700	0
14/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00000	0.00100	2,740
14/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.00200	0.00300	0
14/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00100	0.00100	0
14/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.33000	0.37800	0
14/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00000	0.00100	0
14/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.00300	0.00400	0
14/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.77100	0.81700	0
14/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.00100	0.00200	0
14/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.15700	0.20300	0
14/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00000	0.00000	8,220
14/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.72100	0.76800	0
14/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	€ / R On 19 December 2011	11.40	P	Foreign Exchange Future	0.52300	0.57000	0
14/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.87100	0.91700	0
14/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.03990	11.09760	21,276
14/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.01700	1.06900	0
14/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.97500	1.02700	0
14/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.05900	1.11100	0
14/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.00100	2.05700	0
14/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.89500	0.94600	0
14/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.28200	1.33700	0
14/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.05000	2.10600	0
14/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.19000	1.24500	0
14/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.64500	0.69000	0
14/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.55700	0.60100	0
14/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.85600	0.90700	0
14/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.39100	0.42800	0
14/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.26400	0.29300	0
14/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.48000	0.52100	0
14/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.20800	0.23200	0
14/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.45600	0.49600	0
14/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.51800	1.57200	0
14/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.32100	0.35400	0
14/12/2011	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.53000	0.57300	0
14/12/2011	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.43300	0.47200	3,400
14/12/2011	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.24000	0.26600	10,200
14/12/2011	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	0.80000	0.76800	0
14/12/2011	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.29000	0.27500	3,400
14/12/2011	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.39300	0.37400	0
14/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.58100	0.55600	0
14/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02800	0.02400	0
14/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.36600	0.34800	0
14/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.91800	0.88400	0
14/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.34000	0.32300	0
14/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.72400	0.69500	0
14/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.45100	0.43000	0
14/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.11600	0.10900	10,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.26700	0.25300	0
14/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.20500	0.19200	0
14/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05000	0.04700	0
14/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01000	0.00800	0
14/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04200	0.03900	0
14/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.10500	0.09800	0
14/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01100	0.00900	0
14/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.06900	0.06300	0
14/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.08500	0.07900	0
14/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.07700	0.07100	0
14/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.19120	11.13590	14,009
14/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.03900	1.00200	0
14/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.00600	0.97000	0
14/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.07300	1.03500	0
14/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.23200	0.24900	0
14/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.26500	0.28400	0
14/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.24800	0.26600	0
14/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.33760	11.27500	200
14/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.07500	1.03600	0
14/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.07000	1.06500	0
14/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.04600	1.00600	0
14/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.48400	0.50700	0
14/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.40800	0.46600	0
14/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.46300	0.48700	0
14/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.32470	8.32340	7,180
14/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.67500	1.67300	0
14/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.62500	1.62300	0
14/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.72500	1.72300	0
14/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.82500	0.82400	0
14/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.02500	1.02300	0
14/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00000	0.00100	0
14/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.35160	8.43170	41,865
14/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.13000	1.20500	0
14/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.08300	1.15800	0
14/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.17600	1.25200	0
14/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.99100	1.06600	0
14/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.41500	1.49200	0
14/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.69500	0.76100	0
14/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.94600	1.02000	0
14/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.36700	1.44400	0
14/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.15400	2.23400	0
14/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.58200	0.64500	0
14/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13000	0.11300	0
14/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
14/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01500	0.01200	0
14/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04400	0.03800	0
14/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09300	0.07900	0
14/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01300	0.01000	0
14/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03900	0.03400	0
14/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02400	0.02000	0
14/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03100	0.02600	0
14/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02800	0.02300	0
14/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.38980	8.38640	6,933
14/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.89000	0.88900	0
14/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.85300	0.85200	0
14/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.92700	0.92600	0
14/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.13700	0.14000	0
14/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.16300	0.16600	0
14/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.15000	0.15300	0
14/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.43260	8.42450	2,098
14/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.65600	0.65300	0
14/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.63200	0.62900	0
14/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.68100	0.67800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.43500	0.44000	0
14/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.48600	0.49100	0
14/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.46000	0.46500	0
14/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.36860	9.40750	0
14/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.45300	2.48100	0
14/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.41200	2.44000	0
14/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.49300	2.52200	0
14/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37400	0.36500	0
14/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.39300	0.38300	0
14/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.38400	0.37400	0
14/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	8.05490	8.00790	10
14/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.80500	0.75800	0
14/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.75500	0.70800	0
14/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.85500	0.80800	0
14/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.40600	0.36000	0
14/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.25500	1.20800	0
14/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.45600	0.40900	0
14/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.20500	1.15800	0
14/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.65500	0.60800	0
14/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.15500	1.10800	0
14/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.60500	0.55800	0
14/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
14/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00100	0.00200	0
14/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.14500	8.17630	7
14/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.65700	0.67800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.61700	0.63700	0
14/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.69900	0.72100	0
14/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05400	0.04500	0
14/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.07200	0.06100	0
14/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06200	0.05200	0
14/12/2011	CAD/ R On 18 June 2012			Foreign Exchange Future	8.23550	8.18520	0
14/12/2011	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.42900	0.39800	0
14/12/2011	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.40700	0.37700	0
14/12/2011	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.45300	0.42000	0
14/12/2011	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.31800	0.33500	0
14/12/2011	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.37200	0.39200	0
14/12/2011	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.34400	0.36300	0
14/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.39330	0.27830	12,659
14/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.28240	0.15180	18,519
14/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.00510	0.03050	12,423
14/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.51160	0.43050	100,000
14/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.04900	0.08400	100,000
14/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.01010	0.04620	12,346
14/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.35530	0.21850	18,750
14/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.15110	0.04890	12,500
14/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.12180	0.10650	12,500
14/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.01770	0.03410	19,481
14/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.04570	0.04810	12,987
14/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.83250	8.77090	253
14/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.53400	0.47400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.48400	0.42600	0
14/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.58300	0.52300	0
14/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.34000	0.28600	0
14/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.68300	0.62200	0
14/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.93300	0.87100	0
14/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.29300	0.24300	0
14/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.05000	0.04300	0
14/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.00200	0.00300	0
14/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.01000	0.00900	0
14/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.38700	0.33100	0
14/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.83300	0.77100	0
14/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.08300	1.02100	0
14/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.09600	0.07500	0
14/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.18300	1.12100	0
14/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.16500	0.12800	0
14/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.03700	0.03200	0
14/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.24800	0.20100	0
14/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.00200	0.00200	0
14/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.00800	0.00700	0
14/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.37600	0.43600	0
14/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.62000	0.68100	0
14/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.01600	0.03000	0
14/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.15500	0.21100	0
14/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.03300	0.05700	0
14/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00100	0.00000	0
14/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.06400	0.10400	0
14/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
14/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00100	0.00000	0
14/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.00500	0.01000	0
14/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.32800	0.38800	0
14/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.57000	0.63200	0
14/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.11800	0.17200	0
14/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.01100	0.02200	0
14/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
14/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.00800	0.01500	0
14/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00100	0.00200	0
14/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.00200	0.00500	0
14/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.00200	0.00300	0
14/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.97390	8.99400	25
14/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.58700	0.60500	0
14/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.55900	0.57700	0
14/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.61600	0.63400	0
14/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.19200	0.19000	0
14/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.23500	0.23300	0
14/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.21300	0.21100	0
14/12/2011	CHF / R On 18 June 2012			Foreign Exchange Future	9.11230	9.03980	0
14/12/2011	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.59300	0.56300	0
14/12/2011	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.57400	0.54500	0
14/12/2011	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.61200	0.58100	0
14/12/2011	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.55000	0.59100	0
14/12/2011	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.61200	0.65500	0
14/12/2011	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.58100	0.62300	0
14/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.28470	6.29270	0
14/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.07500	0.08400	0
14/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.07000	0.07800	0
14/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.08100	0.09000	0
14/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05100	0.05200	0
14/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.06000	0.06000	0
14/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.05500	0.05600	0
14/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.33960	6.40870	0
14/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.23500	0.28200	0
14/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.22900	0.27600	0
14/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.24000	0.28800	0
14/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.17400	0.15300	0
14/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.18300	0.16100	0
14/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.17900	0.15700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.38430	6.38950	0
14/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.37800	0.37500	0
14/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.35300	0.35100	0
14/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.40400	0.40100	0
14/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.27000	0.26200	0
14/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.31900	0.31200	0
14/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.29400	0.28600	0
14/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
14/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
14/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
14/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
14/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
14/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
14/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
14/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
14/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,428.73000	16,222.15000	0
14/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.31490	1.28930	0
14/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.21490	0.18930	0
14/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.26490	0.23930	0
14/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.16490	0.13940	0
14/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00000	0.00010	0
14/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.33040	1.31780	0
14/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.14430	0.13360	0
14/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.18650	0.17470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.10840	0.09850	0
14/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02800	0.03070	0
14/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00610	0.00690	0
14/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01390	0.01580	0
14/12/2011	YUAN/R On 18 June 2012			Foreign Exchange Future	1.34430	1.31860	0
14/12/2011	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.21030	0.18800	0
14/12/2011	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.17180	0.15190	0
14/12/2011	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.25270	0.22900	0
14/12/2011	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00840	0.01040	0
14/12/2011	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02750	0.03330	0
14/12/2011	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01600	0.01940	0
15/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.36780	8.37730	118,206
15/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	1.01800	1.02700	0
15/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.96800	0.97700	0
15/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.06800	1.07700	0
15/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.61800	1.62700	500
15/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.37200	0.38200	0
15/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.36800	1.37700	0
15/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	1.11800	1.12700	5,000
15/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	2.21800	2.22700	0
15/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.86800	0.87800	11,280
15/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.91800	1.92700	0
15/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.96800	1.97700	0
15/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	2.11800	2.12700	0
15/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.32500	0.33500	0
15/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.41800	2.42700	0
15/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.91800	0.92700	0
15/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.66800	1.67700	0
15/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.56800	1.57700	200
15/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.47000	0.48000	0
15/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.66800	0.67800	0
15/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.51800	1.52700	560
15/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	2.06800	2.07700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	2.01800	2.02700	0
15/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.36800	2.37700	0
15/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.56900	0.57900	1,000
15/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.76800	0.77800	0
15/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.76800	1.77700	0
15/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.51800	2.52700	0
15/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.03400	0.04700	26,550
15/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.00500	0.01000	19,273
15/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.01300	0.02100	0
15/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.61800	0.62800	0
15/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.31800	1.32700	0
15/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.27800	0.29000	11,340
15/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.31800	2.32700	0
15/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.42100	0.43100	12,579
15/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.81800	0.82800	0
15/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.23300	0.24600	1,620
15/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.00700	0.01300	0
15/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.51900	0.52900	0
15/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	1.16800	1.17700	12,300
15/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.81800	1.82700	0
15/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.08300	0.10400	0
15/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.19100	0.20500	0
15/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.26800	2.27700	0
15/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	1.21800	1.22700	0
15/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.46800	1.47700	0
15/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.26800	1.27700	0
15/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.71800	1.72700	0
15/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	2.16800	2.17700	0
15/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.11500	0.13400	0
15/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.86800	1.87700	0
15/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.41800	1.42700	0
15/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.71800	0.72800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.06200	0.07800	0
15/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.15100	0.16800	0
15/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.00100	0.00300	8,333
15/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.03300	0.04100	100
15/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.09400	0.10100	0
15/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
15/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.04700	0.05700	0
15/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	1,000
15/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.02300	0.02800	0
15/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.06500	0.07700	0
15/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	560
15/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.00100	0.00200	0
15/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.38900	0.38600	0
15/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.43700	0.43300	0
15/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.01500	0.01900	400
15/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.00000	0.00100	0
15/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.00300	0.00400	0
15/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.01000	0.01300	0
15/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
15/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.16600	0.17000	0
15/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.29500	0.29400	0
15/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.58200	2.57300	0
15/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.53200	3.52300	0
15/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.63300	0.62600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	5,000
15/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
15/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.00100	0.00200	12,688
15/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
15/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00200	0.00300	560
15/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	16,340
15/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.00700	0.00800	10,750
15/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00000	0.00000	5,000
15/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00000	0.00100	12,000
15/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00000	0.00000	800
15/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00400	0.00500	0
15/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	3,780
15/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00000	0.00000	1,000
15/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.48140	8.48770	125,574
15/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.46000	1.46700	0
15/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.41300	1.41900	0
15/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.50800	1.51500	0
15/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.49500	1.50100	0
15/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.35200	1.35900	30,100
15/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.25900	1.26500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.68900	1.69500	0
15/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.30500	1.31200	0
15/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.73800	1.74500	0
15/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.98900	0.99600	0
15/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.68400	0.69200	0
15/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.12100	1.12900	0
15/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.48500	0.49300	0
15/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.78800	1.79400	0
15/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.46200	0.47000	0
15/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.64000	1.64600	0
15/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.65100	0.65900	5,000
15/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.39900	1.40600	10,000
15/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.83700	1.84400	0
15/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	1.07700	1.08400	0
15/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.53500	0.54300	0
15/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.75300	0.76100	0
15/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.44700	1.45400	0
15/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.88700	1.89300	0
15/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.78900	0.79700	0
15/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.61900	0.62700	0
15/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.71800	0.72600	0
15/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.56100	0.56900	0
15/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.16700	1.17400	0
15/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.21200	1.21900	0
15/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.59100	1.59800	0
15/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.86400	0.87200	0
15/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.58900	0.59700	0
15/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	1.03200	1.04000	5,000
15/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	2.08500	2.09200	0
15/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.33400	2.34100	0
15/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.94600	0.95300	0
15/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.50900	0.51700	4,620
15/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.28400	2.29100	0
15/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.54300	1.55000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.82600	0.83400	0
15/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.44000	0.44800	0
15/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	2.03600	2.04200	0
15/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.90400	0.91100	0
15/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.93600	1.94300	0
15/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.98600	1.99200	0
15/12/2011	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.32800	0.33500	366
15/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	2.13500	2.14200	0
15/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.38400	2.39000	0
15/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.41900	0.42700	0
15/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.39900	0.40700	0
15/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.29800	0.30400	3
15/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.24600	0.25200	100
15/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.36200	0.36900	0
15/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.34500	0.35200	0
15/12/2011	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.31300	0.31900	13,860
15/12/2011	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.54700	0.54700	0
15/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.51400	0.51400	176
15/12/2011	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.58200	0.58100	0
15/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.48100	0.48100	0
15/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.61700	0.61600	0
15/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.76500	0.76400	0
15/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.41800	0.41900	190
15/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.38800	0.38900	250
15/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00300	0.00200	0
15/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00400	0.00400	0
15/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00500	0.00400	2,420
15/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00500	0.00500	0
15/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.07300	0.07300	0
15/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00500	0.00400	0
15/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.35900	0.36000	0
15/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09500	0.09600	0
15/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01200	0.01200	0
15/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.27800	0.27900	0
15/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06500	0.06500	13,860
15/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00300	0.00300	0
15/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00400	0.00400	0
15/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05100	0.05200	2,420
15/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.20800	0.20900	0
15/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.08300	0.08400	0
15/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.01000	0.01000	0
15/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03100	0.03100	0
15/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.03600	0.03600	0
15/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.23000	0.23100	0
15/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13700	0.13800	0
15/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.18800	0.18900	4,620
15/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.10800	0.10900	0
15/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00600	0.00500	0
15/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01600	0.01600	0
15/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.12200	0.12300	0
15/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.25400	0.25500	0
15/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04600	0.04600	0
15/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00600	0.00600	0
15/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01800	0.01800	0
15/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.17000	0.17100	7,051
15/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00900	0.00800	0
15/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.33100	0.33200	0
15/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00700	0.00600	10,000
15/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.30400	0.30500	0
15/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04000	0.04100	0
15/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.15300	0.15400	0
15/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05800	0.05800	0
15/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00700	0.00700	0
15/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02400	0.02400	0
15/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00800	0.00700	0
15/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02800	0.02700	0
15/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02100	0.02100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01400	0.01300	1,000
15/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01300	0.01300	0
15/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01800	0.01700	0
15/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01500	0.01500	0
15/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.58760	8.59300	27,011
15/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.41000	1.41600	0
15/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.36800	1.37300	0
15/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.45300	1.45900	0
15/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.79700	0.80300	0
15/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.86500	1.87000	4,850
15/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.61300	0.61900	0
15/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.55700	0.56200	0
15/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.52100	0.52600	0
15/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.68300	0.68300	132
15/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.61900	0.61900	0
15/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.52500	0.52600	200
15/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.30900	0.31000	132
15/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02700	0.02700	0
15/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06500	0.06600	0
15/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08000	0.08000	0
15/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07200	0.07300	0
15/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.68680	8.69370	2,523
15/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.58700	1.59000	0
15/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.54600	1.54900	0
15/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.62800	1.63100	16,000
15/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.50600	1.50800	37,000
15/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.58400	0.58200	360
15/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	1.08000	1.07900	0
15/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.75200	0.74900	0
15/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.68000	0.67800	0
15/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.55600	0.55400	5,500
15/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.79300	0.78400	1,500
15/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.66500	0.65500	4,000
15/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.06900	1.06000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.29300	0.28500	360
15/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.99700	0.98800	0
15/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09100	0.08700	0
15/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.11900	0.11400	0
15/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.10900	0.10500	0
15/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10000	0.09600	0
15/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.78390	8.79110	0
15/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.35300	1.35800	0
15/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.32100	1.32600	0
15/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.38600	1.39100	0
15/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.17400	1.17900	300
15/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.73500	0.74000	540
15/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.05100	1.04900	0
15/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.25200	0.25000	0
15/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.39000	0.38800	540
15/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.28700	0.28500	0
15/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.26900	0.26700	0
15/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.86390	8.87080	0
15/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.33500	1.33800	0
15/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.87400	0.87700	180
15/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.26000	1.26300	0
15/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.30900	1.31200	0
15/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.36300	1.36700	0
15/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.39900	0.39600	0
15/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.11000	1.10600	0
15/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.44500	0.44100	0
15/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.49600	0.49200	180
15/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.42100	0.41700	0
15/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.60120	9.60710	0
15/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.03400	2.02300	0
15/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.01500	2.00400	0
15/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.24800	2.24100	200
15/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.05300	2.04300	0
15/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.90200	0.88600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.64700	0.63400	0
15/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.96400	0.94700	0
15/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.93300	0.91600	0
15/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.69170	10.69760	0
15/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.72900	2.72100	0
15/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.71000	2.70200	0
15/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.74800	2.74000	0
15/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.20600	1.19200	0
15/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.26800	1.25400	0
15/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.23700	1.22300	0
15/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.36780	8.37730	119
15/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.36780	1.37730	0
15/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.31780	1.32730	0
15/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.41780	1.42730	0
15/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.48140	8.48770	731
15/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.98882	0.99628	0
15/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.53472	0.54253	80
15/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.94585	0.95342	0
15/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	1.03243	1.03977	0
15/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05103	0.05207	0
15/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.25332	0.25483	0
15/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.06445	0.06572	0
15/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.05742	0.05858	0
15/12/2011	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.58760	8.59300	0
15/12/2011	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.67541	0.68088	0
15/12/2011	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.65385	0.65931	0
15/12/2011	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.69780	0.70329	0
15/12/2011	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.41020	0.41029	0
15/12/2011	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.46625	0.46631	0
15/12/2011	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.43781	0.43788	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.97970	12.94900	4,182
15/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.33000	1.29900	0
15/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.28000	1.24900	0
15/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.38000	1.34900	0
15/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.48000	2.44900	0
15/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.28000	2.24900	0
15/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.78100	0.75100	0
15/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.68000	1.64900	0
15/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	1.08000	1.04900	0
15/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.23000	1.19900	0
15/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.00100	0.00200	0
15/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	13.14510	13.10880	10,288
15/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.72900	1.69300	0
15/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.68000	1.64400	0
15/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.77700	1.74100	0
15/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.63200	1.59600	0
15/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.30200	1.27000	0
15/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.16700	2.13100	0
15/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.39300	1.35700	0
15/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.98100	0.94900	0
15/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.82600	1.78900	0
15/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.26500	2.22900	0
15/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.48800	1.45200	0
15/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	2.06900	2.03300	0
15/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.21700	1.18500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	1.25900	1.22700	0
15/12/2011	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.80700	0.77800	0
15/12/2011	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.35400	0.33700	9,000
15/12/2011	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.63400	0.60800	3,000
15/12/2011	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.75900	0.77800	0
15/12/2011	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.21200	0.21900	3,000
15/12/2011	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.33900	0.34900	0
15/12/2011	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.06400	0.06800	9,000
15/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.07200	0.07600	768
15/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.02400	0.02400	0
15/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04300	0.04300	0
15/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.02000	0.02000	0
15/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.03100	0.03000	0
15/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.13600	0.14000	0
15/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.04800	0.04800	0
15/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.02200	0.02200	768
15/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.05700	0.06100	0
15/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03700	0.03700	0
15/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.03200	0.03200	0
15/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03500	0.03500	0
15/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03400	0.03400	0
15/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.29840	13.26050	2,985
15/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.61400	1.57200	0
15/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.57200	1.53000	0
15/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.65600	1.61500	0
15/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.15800	0.15500	0
15/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.17400	0.17000	0
15/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.16600	0.16200	0
15/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10750	0.10740	1,992
15/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02750	0.02740	0
15/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01750	0.01740	0
15/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03750	0.03740	0
15/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10920	0.10900	4,219
15/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01933	0.01914	0
15/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01060	0.01047	0
15/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02924	0.02905	0
15/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00004	0.00005	0
15/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00140	0.00147	0
15/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00013	0.00014	0
15/12/2011	¥ / R On 18 June 2012			Foreign Exchange Future	0.11080	0.11060	0
15/12/2011	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00878	0.00869	0
15/12/2011	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00529	0.00525	0
15/12/2011	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01468	0.01453	0
15/12/2011	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00188	0.00193	0
15/12/2011	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01249	0.01265	0
15/12/2011	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00598	0.00609	0
15/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.90220	10.87990	13,409
15/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.10200	1.08000	0
15/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.05200	1.03000	0
15/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.15200	1.13000	0
15/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.60300	0.58200	2,740
15/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.05100	0.05000	0
15/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.80200	0.78000	0
15/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	€ / R On 19 December 2011	11.40	C	Foreign Exchange Future	0.00300	0.00300	11,400
15/12/2011	€ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.40700	0.38700	0
15/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.90200	0.88000	0
15/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.35200	1.33000	0
15/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.60200	1.58000	0
15/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.50200	1.48000	0
15/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.00100	0.00100	0
15/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.95200	0.93000	0
15/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.40200	1.38000	0
15/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.03700	0.03700	8,220
15/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.65300	0.63100	0
15/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.00100	0.00100	0
15/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.55400	0.53300	0
15/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.85200	0.83000	0
15/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.30200	1.28000	0
15/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.00900	0.01000	0
15/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.75300	0.73100	0
15/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00100	0.00100	0
15/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.30700	0.33000	0
15/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.00200	0.00300	0
15/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.74900	0.77100	0
15/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.00100	0.00100	0
15/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.13500	0.15700	0
15/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00000	0.00000	8,220
15/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.69900	0.72100	0
15/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.84900	0.87100	0
15/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	€ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00500	0.00700	5,700
15/12/2011	€ / R On 19 December 2011	11.40	P	Foreign Exchange Future	0.50100	0.52300	0
15/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00000	0.00000	2,740
15/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.00100	0.00200	0
15/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.09900	0.12000	0
15/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.99800	1.02000	0
15/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.06280	11.03990	22,956
15/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.03800	1.01700	0
15/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.99600	0.97500	0
15/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.08000	1.05900	0
15/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.02400	2.00100	0
15/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.91500	0.89500	0
15/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.30500	1.28200	0
15/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.07300	2.05000	0
15/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.21200	1.19000	0
15/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.66100	0.64500	0
15/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.57200	0.55700	0
15/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.87600	0.85600	0
15/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.40100	0.39100	0
15/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.27000	0.26400	0
15/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.49200	0.48000	0
15/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.21200	0.20800	0
15/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.46800	0.45600	0
15/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.54000	1.51800	0
15/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.32900	0.32100	0
15/12/2011	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.54400	0.53000	0
15/12/2011	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.44400	0.43300	3,400
15/12/2011	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.24400	0.24000	10,200
15/12/2011	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	0.78100	0.80000	0
15/12/2011	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.28100	0.29000	3,400
15/12/2011	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.38100	0.39300	0
15/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.56600	0.58100	0
15/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02700	0.02800	0
15/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.35500	0.36600	0
15/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.89900	0.91800	0
15/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.32900	0.34000	0
15/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.70700	0.72400	0
15/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.43800	0.45100	0
15/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.11300	0.11600	10,200
15/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.25900	0.26700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.19800	0.20500	0
15/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04900	0.05000	0
15/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01000	0.01000	0
15/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04200	0.04200	0
15/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.10200	0.10500	0
15/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01100	0.01100	0
15/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.06700	0.06900	0
15/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.08300	0.08500	0
15/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.07500	0.07700	0
15/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.21250	11.19120	14,009
15/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.05800	1.03900	0
15/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.02500	1.00600	0
15/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.09300	1.07300	0
15/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.23100	0.23200	0
15/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.26300	0.26500	0
15/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.24600	0.24800	0
15/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.35440	11.33760	200
15/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.08500	1.07500	0
15/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.05500	1.04600	0
15/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.08000	1.07000	0
15/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.40100	0.40800	0
15/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.47600	0.48400	0
15/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.45600	0.46300	0
15/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.33790	8.32470	6,780
15/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.68800	1.67500	0
15/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.63800	1.62500	0
15/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.03800	1.02500	0
15/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.73800	1.72500	0
15/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.83800	0.82500	0
15/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.37000	8.35160	42,235
15/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.14900	1.13000	0
15/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.10200	1.08300	0
15/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.19500	1.17600	0
15/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.01000	0.99100	0
15/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.43400	1.41500	0
15/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.71400	0.69500	0
15/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.96500	0.94600	0
15/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.38600	1.36700	0
15/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.17300	2.15400	0
15/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.60100	0.58200	0
15/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13100	0.13000	0
15/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00200	0
15/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01600	0.01500	0
15/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04500	0.04400	0
15/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09400	0.09300	0
15/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01400	0.01300	0
15/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04000	0.03900	0
15/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02500	0.02400	0
15/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03200	0.03100	0
15/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02900	0.02800	0
15/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.40970	8.38980	6,933
15/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.91400	0.89000	0
15/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.87700	0.85300	0
15/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.95100	0.92700	0
15/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.14100	0.13700	0
15/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.16700	0.16300	0
15/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.15400	0.15000	0
15/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.45100	8.43260	2,098
15/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.67900	0.65600	0
15/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.65500	0.63200	0
15/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.70400	0.68100	0
15/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.43900	0.43500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.49000	0.48600	0
15/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.46400	0.46000	0
15/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.39950	9.36860	0
15/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.47700	2.45300	0
15/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.43600	2.41200	0
15/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.51800	2.49300	0
15/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.36900	0.37400	0
15/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.38700	0.39300	0
15/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.37800	0.38400	0
15/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	8.09520	8.05490	10
15/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.84500	0.80500	0
15/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.79500	0.75500	0
15/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.89500	0.85500	0
15/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.44600	0.40600	0
15/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.29500	1.25500	0
15/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.49600	0.45600	0
15/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.24500	1.20500	0
15/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.69500	0.65500	0
15/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.19500	1.15500	0
15/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.64500	0.60500	0
15/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
15/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00100	0.00100	0
15/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.18990	8.14500	7
15/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.69400	0.65700	0
15/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.73600	0.69900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.65300	0.61700	0
15/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06300	0.07200	0
15/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04600	0.05400	0
15/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05400	0.06200	0
15/12/2011	CAD/ R On 18 June 2012			Foreign Exchange Future	8.28090	8.23550	0
15/12/2011	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.45200	0.42900	0
15/12/2011	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.47700	0.45300	0
15/12/2011	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.42800	0.40700	0
15/12/2011	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.34700	0.37200	0
15/12/2011	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.29600	0.31800	0
15/12/2011	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.32100	0.34400	0
15/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.41420	0.39330	12,659
15/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.27550	0.28240	18,519
15/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.00370	0.00510	12,423
15/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.50690	0.51160	100,000
15/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.04990	0.04900	100,000
15/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.00510	0.01010	12,346
15/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.36220	0.35530	18,750
15/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.15120	0.15110	12,500
15/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.12210	0.12180	12,500
15/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.01770	0.01770	19,481
15/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.04560	0.04570	12,987
15/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.88610	8.83250	253
15/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.58700	0.53400	0
15/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.53700	0.48400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.63600	0.58300	0
15/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.39100	0.34000	0
15/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.73600	0.68300	0
15/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.98600	0.93300	0
15/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.34300	0.29300	0
15/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.06700	0.05000	0
15/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.00300	0.00200	0
15/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.01300	0.01000	0
15/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.43900	0.38700	0
15/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.88600	0.83300	0
15/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.13600	1.08300	0
15/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.12900	0.09600	0
15/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.23600	1.18300	0
15/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.20800	0.16500	0
15/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.04900	0.03700	0
15/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.29700	0.24800	0
15/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.00200	0.00200	0
15/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.01000	0.00800	0
15/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.32400	0.37600	0
15/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.56600	0.62000	0
15/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.01100	0.01600	0
15/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.11300	0.15500	0
15/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.02200	0.03300	0
15/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
15/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.04300	0.06400	0
15/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00000	0.00100	0
15/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00000	0.00100	0
15/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.00300	0.00500	0
15/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.27700	0.32800	0
15/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.51700	0.57000	0
15/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.08100	0.11800	0
15/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.00700	0.01100	0
15/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
15/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.00500	0.00800	0
15/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00000	0.00100	0
15/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.00100	0.00200	0
15/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.00100	0.00200	0
15/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.02560	8.97390	50
15/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.63100	0.58700	0
15/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.66300	0.61600	0
15/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.60200	0.55900	0
15/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.22600	0.23500	0
15/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.18700	0.19200	0
15/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.20500	0.21300	0
15/12/2011	CHF / R On 18 June 2012			Foreign Exchange Future	9.16410	9.11230	0
15/12/2011	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.63400	0.59300	0
15/12/2011	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.65400	0.61200	0
15/12/2011	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.61400	0.57400	0
15/12/2011	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.60000	0.61200	0
15/12/2011	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.54000	0.55000	0
15/12/2011	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.57000	0.58100	0
15/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.30980	6.28470	0
15/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.08000	0.07500	0
15/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.08700	0.08100	0
15/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.07300	0.07000	0
15/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.03800	0.06000	0
15/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.03200	0.05100	0
15/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.03500	0.05500	0
15/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.36820	6.33960	0
15/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.24800	0.23500	0
15/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.24200	0.22900	0
15/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.25300	0.24000	0
15/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.15900	0.17400	0
15/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.16800	0.18300	0
15/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.16400	0.17900	0
15/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.41310	6.38430	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.39200	0.37800	0
15/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.36700	0.35300	0
15/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.41900	0.40400	0
15/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.25600	0.27000	0
15/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.30400	0.31900	0
15/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.27900	0.29400	0
15/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
15/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
15/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
15/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
15/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
15/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
15/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
15/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
15/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,438.03000	16,428.73000	0
15/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.31280	1.31490	0
15/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.21280	0.21490	0
15/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.26280	0.26490	0
15/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.16280	0.16490	0
15/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.32870	1.33040	0
15/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.14260	0.14430	0
15/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.10670	0.10840	0
15/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.18480	0.18650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00610	0.00610	0
15/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02800	0.02800	0
15/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01390	0.01390	0
15/12/2011	YUAN/R On 18 June 2012			Foreign Exchange Future	1.34330	1.34430	0
15/12/2011	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.20920	0.21030	0
15/12/2011	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.25160	0.25270	0
15/12/2011	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.17080	0.17180	0
15/12/2011	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02750	0.02750	0
15/12/2011	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00830	0.00840	0
15/12/2011	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01590	0.01600	0
19/12/2011	\$ / R On 19 December 2011			Foreign Exchange Future	8.37550	8.36780	0
19/12/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	1.02600	1.01800	0
19/12/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.97600	0.96800	0
19/12/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.07600	1.06800	0
19/12/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.62600	1.61800	0
19/12/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.37600	0.37200	0
19/12/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	1.12600	1.11800	0
19/12/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	2.22600	2.21800	0
19/12/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	1.37600	1.36800	0
19/12/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.87600	0.86800	0
19/12/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.92600	1.91800	0
19/12/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.97600	1.96800	0
19/12/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	2.12600	2.11800	0
19/12/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.32600	0.32500	0
19/12/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	2.42600	2.41800	0
19/12/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.92600	0.91800	0
19/12/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.67600	1.66800	0
19/12/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.57600	1.56800	0
19/12/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.47600	0.47000	0
19/12/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.67600	0.66800	0
19/12/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	1.52600	1.51800	0
19/12/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	2.07600	2.06800	0
19/12/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	2.02600	2.01800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	2.37600	2.36800	0
19/12/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.57600	0.56900	0
19/12/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.77600	0.76800	0
19/12/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.77600	1.76800	0
19/12/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	2.52600	2.51800	0
19/12/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.52600	0.51900	0
19/12/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	1.17600	1.16800	0
19/12/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.82600	1.81800	0
19/12/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.02600	0.08300	0
19/12/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.17600	0.19100	0
19/12/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	2.27600	2.26800	0
19/12/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	1.22600	1.21800	0
19/12/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	1.47600	1.46800	0
19/12/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	1.27600	1.26800	0
19/12/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.72600	1.71800	0
19/12/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	2.17600	2.16800	0
19/12/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.07600	0.11500	0
19/12/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.87600	1.86800	0
19/12/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	1.42600	1.41800	0
19/12/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.72600	0.71800	0
19/12/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.00000	0.06200	0
19/12/2011	\$ / R On 19 December 2011	9.00	C	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	\$ / R On 19 December 2011	8.65	C	Foreign Exchange Future	0.00000	0.01300	0
19/12/2011	\$ / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.00000	0.03400	0
19/12/2011	\$ / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.00000	0.00500	0
19/12/2011	\$ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	\$ / R On 19 December 2011	8.75	C	Foreign Exchange Future	0.00000	0.00700	0
19/12/2011	\$ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.12600	0.15100	0
19/12/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.62600	0.61800	0
19/12/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	1.32600	1.31800	0
19/12/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.27600	0.27800	0
19/12/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	2.32600	2.31800	0
19/12/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.42600	0.42100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.82600	0.81800	0
19/12/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.22600	0.23300	0
19/12/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00100	0.01500	0
19/12/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.00100	0.00300	0
19/12/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.00100	0.01000	0
19/12/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00100	0.03300	0
19/12/2011	\$ / R On 19 December 2011	8.65	P	Foreign Exchange Future	0.27500	0.29500	0
19/12/2011	\$ / R On 19 December 2011	8.75	P	Foreign Exchange Future	0.37500	0.38900	0
19/12/2011	\$ / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.42500	0.43700	0
19/12/2011	\$ / R On 19 December 2011	10.95	P	Foreign Exchange Future	2.57500	2.58200	0
19/12/2011	\$ / R On 19 December 2011	11.90	P	Foreign Exchange Future	3.52500	3.53200	0
19/12/2011	\$ / R On 19 December 2011	9.00	P	Foreign Exchange Future	0.62500	0.63300	0
19/12/2011	\$ / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.12500	0.16600	0
19/12/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.02500	0.09400	0
19/12/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.00100	0.04700	0
19/12/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.00100	0.02300	0
19/12/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.00100	0.06500	0
19/12/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.00100	0.00100	0
19/12/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
19/12/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00100	0.00200	0
19/12/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.00100	0.00700	0
19/12/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00100	0.00400	0
19/12/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.00100	0.00000	0
19/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.48420	8.48140	239,805
19/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.45900	1.46000	0
19/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.41100	1.41300	0
19/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.50800	1.50800	0
19/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.49400	1.49500	0
19/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.34900	1.35200	30,100
19/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.25400	1.25900	0
19/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.69000	1.68900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.30100	1.30500	0
19/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.73900	1.73800	0
19/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.97600	0.98900	0
19/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.65800	0.68400	0
19/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	1.11300	1.12100	0
19/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.45500	0.48500	0
19/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.78900	1.78800	0
19/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.43100	0.46200	0
19/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.64100	1.64000	0
19/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.62400	0.65100	5,000
19/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.39700	1.39900	10,000
19/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.83800	1.83700	0
19/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	1.06700	1.07700	0
19/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.50500	0.53500	0
19/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.73000	0.75300	0
19/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.44500	1.44700	0
19/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.88800	1.88700	0
19/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.76700	0.78900	0
19/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.59200	0.61900	0
19/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.69300	0.71800	0
19/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.53200	0.56100	0
19/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.31500	0.34500	0
19/12/2011	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.28500	0.31300	13,860
19/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.93800	1.93600	0
19/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.98700	1.98600	0
19/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	2.13700	2.13500	0
19/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.38600	2.38400	0
19/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.38900	0.41900	0
19/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.36900	0.39900	0
19/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.27100	0.29800	4,853
19/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.22200	0.24600	100
19/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.33200	0.36200	0
19/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.15900	1.16700	0
19/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.20600	1.21200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.59200	1.59100	0
19/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.84600	0.86400	0
19/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.56000	0.58900	0
19/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	1.02100	1.03200	5,000
19/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	2.08700	2.08500	0
19/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.33600	2.33400	0
19/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.93100	0.94600	0
19/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.47900	0.50900	4,620
19/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.28600	2.28400	0
19/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.54300	1.54300	0
19/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.80600	0.82600	0
19/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.40900	0.44000	4,850
19/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	2.03700	2.03600	0
19/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.88700	0.90400	0
19/12/2011	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.30000	0.32800	366
19/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.05300	0.07300	0
19/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00300	0.00500	0
19/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.32500	0.35900	0
19/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.07200	0.09500	0
19/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.00900	0.01200	0
19/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
19/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.24500	0.27800	0
19/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04700	0.06500	13,860
19/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00200	0.00300	0
19/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00300	0.00400	0
19/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03700	0.05100	2,420
19/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.17600	0.20800	0
19/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.06200	0.08300	0
19/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00800	0.01000	0
19/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02200	0.03100	0
19/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.02500	0.03600	0
19/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.44800	0.48100	0
19/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.58700	0.61700	0
19/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.73800	0.76500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.38500	0.41800	190
19/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.35500	0.38800	250
19/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00200	0.00300	0
19/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00300	0.00400	0
19/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00300	0.00500	2,420
19/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00400	0.00500	0
19/12/2011	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.51600	0.54700	0
19/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.48100	0.51400	176
19/12/2011	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.55100	0.58200	0
19/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.19800	0.23000	0
19/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.10900	0.13700	0
19/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.15800	0.18800	4,620
19/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.08300	0.10800	0
19/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00400	0.00600	0
19/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01100	0.01600	0
19/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.09600	0.12200	0
19/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.22100	0.25400	0
19/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.03300	0.04600	0
19/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00400	0.00600	0
19/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01300	0.01800	0
19/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.14000	0.17000	7,051
19/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00700	0.00900	0
19/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.29700	0.33100	0
19/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00500	0.00700	10,000
19/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.27100	0.30400	0
19/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.02900	0.04000	0
19/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.12400	0.15300	0
19/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04200	0.05800	0
19/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00500	0.00700	0
19/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.01700	0.02400	0
19/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00600	0.00800	0
19/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02000	0.02800	0
19/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01500	0.02100	0
19/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01000	0.01400	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01000	0.01300	0
19/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01300	0.01800	0
19/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01100	0.01500	0
19/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.59180	8.58760	27,127
19/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.40300	1.41000	0
19/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.36000	1.36800	0
19/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.44700	1.45300	0
19/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.77600	0.79700	0
19/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.50100	0.52100	0
19/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.86400	1.86500	4,850
19/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.59100	0.61300	0
19/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.53600	0.55700	0
19/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.59400	0.61900	0
19/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.49900	0.52500	200
19/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.65900	0.68300	132
19/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.28400	0.30900	132
19/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02200	0.02700	0
19/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.05500	0.06500	0
19/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.06800	0.08000	0
19/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.06100	0.07200	0
19/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.69060	8.68680	5,856
19/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.57600	1.58700	0
19/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.53400	1.54600	0
19/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.61800	1.62800	16,000
19/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.49400	1.50600	37,000
19/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.65800	0.68000	0
19/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.53600	0.55600	5,500
19/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.56400	0.58400	360
19/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	1.05800	1.08000	0
19/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.72900	0.75200	0
19/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.63800	0.66500	4,000
19/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.04500	1.06900	0
19/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.26700	0.29300	360
19/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.76700	0.79300	1,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	0.97300	0.99700	0
19/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.07700	0.09100	0
19/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.10300	0.11900	0
19/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.09300	0.10900	0
19/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.08500	0.10000	0
19/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.78830	8.78390	0
19/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.33800	1.35300	0
19/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.30500	1.32100	0
19/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.71700	0.73500	540
19/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.37100	1.38600	0
19/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.15600	1.17400	300
19/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.02900	1.05100	0
19/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.23300	0.25200	0
19/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.36800	0.39000	540
19/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.26700	0.28700	0
19/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.25000	0.26900	0
19/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.88640	8.86390	0
19/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.33100	1.33500	0
19/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.86500	0.87400	180
19/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.25300	1.26000	0
19/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.30300	1.30900	0
19/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.36000	1.36300	0
19/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.37400	0.39900	0
19/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.07900	1.11000	0
19/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.41700	0.44500	0
19/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.46700	0.49600	180
19/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.39500	0.42100	0
19/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.80690	9.60120	0
19/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.15300	2.03400	0
19/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.37600	2.24800	200
19/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.13300	2.01500	0
19/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.17300	2.05300	0
19/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.81600	0.90200	0
19/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.56900	0.64700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.87600	0.96400	0
19/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.84600	0.93300	0
19/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.69350	10.69170	0
19/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.69600	2.72900	0
19/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.71500	2.74800	0
19/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.67700	2.71000	0
19/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.23400	1.26800	0
19/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.17200	1.20600	0
19/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.20300	1.23700	0
19/12/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	8.37550	8.36780	0
19/12/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	1.37550	1.36780	0
19/12/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	1.32550	1.31780	0
19/12/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	1.42550	1.41780	0
19/12/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.48420	8.48140	731
19/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.97554	0.98882	0
19/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.93080	0.94585	0
19/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.50481	0.53472	80
19/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	1.02080	1.03243	0
19/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.03660	0.05103	0
19/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.22061	0.25332	0
19/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.04660	0.06445	0
19/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.04134	0.05742	0
19/12/2011	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.59180	8.58760	0
19/12/2011	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.65348	0.67541	0
19/12/2011	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.63198	0.65385	0
19/12/2011	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.67586	0.69780	0
19/12/2011	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.38406	0.41020	0
19/12/2011	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.44018	0.46625	0
19/12/2011	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.41168	0.43781	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	£ / R On 19 December 2011			Foreign Exchange Future	13.00300	12.97970	0
19/12/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	1.35300	1.33000	0
19/12/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	1.30300	1.28000	0
19/12/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.40300	1.38000	0
19/12/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.80300	0.78100	0
19/12/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	1.70300	1.68000	0
19/12/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	1.10300	1.08000	0
19/12/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	1.25300	1.23000	0
19/12/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	2.50300	2.48000	0
19/12/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	2.30300	2.28000	0
19/12/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	13.16580	13.14510	10,583
19/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.74500	1.72900	0
19/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.69600	1.68000	0
19/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.79300	1.77700	0
19/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.64800	1.63200	0
19/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.31600	1.30200	0
19/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.18500	2.16700	0
19/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.40800	1.39300	0
19/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.98500	0.98100	0
19/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.84200	1.82600	0
19/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.28300	2.26500	0
19/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.50300	1.48800	0
19/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	2.08600	2.06900	0
19/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.22900	1.21700	0
19/12/2011	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	1.27200	1.25900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.80500	0.80700	0
19/12/2011	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.34300	0.35400	9,000
19/12/2011	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.62700	0.63400	3,000
19/12/2011	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.72700	0.75900	0
19/12/2011	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.18900	0.21200	3,000
19/12/2011	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.31100	0.33900	0
19/12/2011	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.05600	0.06400	9,000
19/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.06300	0.07200	768
19/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.02000	0.02400	0
19/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03700	0.04300	0
19/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01700	0.02000	0
19/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02600	0.03100	0
19/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.11900	0.13600	0
19/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.04200	0.04800	0
19/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01900	0.02200	768
19/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.05000	0.05700	0
19/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03200	0.03700	0
19/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02700	0.03200	0
19/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03000	0.03500	0
19/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02900	0.03400	0
19/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.32120	13.29840	2,985
19/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.63200	1.61400	0
19/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.67400	1.65600	0
19/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.59000	1.57200	0
19/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.16900	0.17400	0
19/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.15300	0.15800	0
19/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.16100	0.16600	0
19/12/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10753	0.10750	0
19/12/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02753	0.02750	0
19/12/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01753	0.01750	0
19/12/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03753	0.03750	0
19/12/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10920	0.10920	4,421
19/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01930	0.01933	0
19/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02923	0.02924	0
19/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.01023	0.01060	0
19/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00103	0.00140	0
19/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00003	0.00004	0
19/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00010	0.00013	0
19/12/2011	¥ / R On 18 June 2012			Foreign Exchange Future	0.11080	0.11080	0
19/12/2011	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00848	0.00878	0
19/12/2011	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00504	0.00529	0
19/12/2011	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01446	0.01468	0
19/12/2011	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00166	0.00188	0
19/12/2011	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01224	0.01249	0
19/12/2011	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00568	0.00598	0
19/12/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.90870	10.90220	0
19/12/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	1.10900	1.10200	0
19/12/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	1.05900	1.05200	0
19/12/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	1.15900	1.15200	0
19/12/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.90900	0.90200	0
19/12/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.35900	1.35200	0
19/12/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.60900	1.60200	0
19/12/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.50900	1.50200	0
19/12/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.95900	0.95200	0
19/12/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.40900	1.40200	0
19/12/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.00000	0.03700	0
19/12/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.65900	0.65300	0
19/12/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.55900	0.55400	0
19/12/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.85900	0.85200	0
19/12/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.30900	1.30200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.00000	0.00900	0
19/12/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.75900	0.75300	0
19/12/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.60900	0.60300	0
19/12/2011	€ / R On 19 December 2011	10.95	C	Foreign Exchange Future	0.00000	0.05100	0
19/12/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.80900	0.80200	0
19/12/2011	€ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	11.40	C	Foreign Exchange Future	0.00000	0.00300	0
19/12/2011	€ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.40900	0.40700	0
19/12/2011	€ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.00000	0.00500	0
19/12/2011	€ / R On 19 December 2011	11.40	P	Foreign Exchange Future	0.49100	0.50100	0
19/12/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	€ / R On 19 December 2011	10.95	P	Foreign Exchange Future	0.04100	0.09900	0
19/12/2011	€ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.99100	0.99800	0
19/12/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.29100	0.30700	0
19/12/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.00000	0.00200	0
19/12/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.74100	0.74900	0
19/12/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.09100	0.13500	0
19/12/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.69100	0.69900	0
19/12/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.84100	0.84900	0
19/12/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	11.06010	11.06280	24,012

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	1.02300	1.03800	0
19/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.98000	0.99600	0
19/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	1.06600	1.08000	0
19/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	2.02000	2.02400	0
19/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.89700	0.91500	0
19/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.29400	1.30500	0
19/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	2.06900	2.07300	0
19/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.20100	1.21200	0
19/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.63600	0.66100	0
19/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.54400	0.57200	0
19/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.85700	0.87600	0
19/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.37100	0.40100	0
19/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.24200	0.27000	0
19/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.46300	0.49200	0
19/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.18800	0.21200	0
19/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.43800	0.46800	0
19/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.53300	1.54000	0
19/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.30000	0.32900	0
19/12/2011	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.51600	0.54400	0
19/12/2011	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.41400	0.44400	3,400
19/12/2011	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.21800	0.24400	10,200
19/12/2011	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	0.75800	0.78100	0
19/12/2011	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.25600	0.28100	3,400
19/12/2011	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.35400	0.38100	0
19/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.54000	0.56600	0
19/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02300	0.02700	0
19/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.32800	0.35500	0
19/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.87800	0.89900	0
19/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.30300	0.32900	0
19/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.68200	0.70700	0
19/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.41100	0.43800	0
19/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.09700	0.11300	10,200
19/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.23400	0.25900	0
19/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.17600	0.19800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04100	0.04900	0
19/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.00900	0.01000	0
19/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03400	0.04200	0
19/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.08700	0.10200	0
19/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01000	0.01100	0
19/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.05600	0.06700	0
19/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.07000	0.08300	0
19/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.06300	0.07500	0
19/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.20950	11.21250	14,009
19/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	1.03500	1.05800	0
19/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	1.00100	1.02500	0
19/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	1.07000	1.09300	0
19/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.21100	0.23100	0
19/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.24200	0.26300	0
19/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.22600	0.24600	0
19/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.35100	11.35440	200
19/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	1.07800	1.08500	0
19/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	1.04800	1.05500	0
19/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.10800	1.08000	0
19/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.43300	0.40100	0
19/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.47300	0.47600	0
19/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.45300	0.45600	0
19/12/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	8.33430	8.33790	0
19/12/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.68400	1.68800	0
19/12/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.63400	1.63800	0
19/12/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.73400	1.73800	0
19/12/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.83400	0.83800	0
19/12/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	1.03400	1.03800	0
19/12/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.35660	8.37000	42,150
19/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.13600	1.14900	0
19/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.09000	1.10200	0
19/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.18300	1.19500	0
19/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.99800	1.01000	0
19/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.42100	1.43400	0
19/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.70400	0.71400	0
19/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.95300	0.96500	0
19/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.37300	1.38600	0
19/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.15900	2.17300	0
19/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.59200	0.60100	0
19/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13500	0.13100	0
19/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
19/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01600	0.01600	0
19/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04600	0.04500	0
19/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09700	0.09400	0
19/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01400	0.01400	0
19/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04100	0.04000	0
19/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02600	0.02500	0
19/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03300	0.03200	0
19/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02900	0.02900	0
19/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.39710	8.40970	6,983
19/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.90700	0.91400	0
19/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.87000	0.87700	0
19/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.94400	0.95100	0
19/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.14700	0.14100	0
19/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.17300	0.16700	0
19/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.16000	0.15400	0
19/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.43780	8.45100	2,098
19/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.67700	0.67900	0
19/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.65300	0.65500	0
19/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.70200	0.70400	0
19/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.45100	0.43900	0
19/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.50200	0.49000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.47600	0.46400	0
19/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.38210	9.39950	0
19/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.46100	2.47700	0
19/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.42100	2.43600	0
19/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.50200	2.51800	0
19/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37000	0.36900	0
19/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.38900	0.38700	0
19/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.37900	0.37800	0
19/12/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	8.09100	8.09520	0
19/12/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.84100	0.84500	0
19/12/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.79100	0.79500	0
19/12/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.89100	0.89500	0
19/12/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.44100	0.44600	0
19/12/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.29100	1.29500	0
19/12/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.49100	0.49600	0
19/12/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.24100	1.24500	0
19/12/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.69100	0.69500	0
19/12/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	1.19100	1.19500	0
19/12/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.64100	0.64500	0
19/12/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.18130	8.18990	10
19/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.67300	0.69400	0
19/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.63100	0.65300	0
19/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.71600	0.73600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03500	0.04600	0
19/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05000	0.06300	0
19/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04200	0.05400	0
19/12/2011	CAD/ R On 18 June 2012			Foreign Exchange Future	8.27310	8.28090	0
19/12/2011	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.43100	0.45200	0
19/12/2011	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.40700	0.42800	0
19/12/2011	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.45500	0.47700	0
19/12/2011	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.28200	0.29600	0
19/12/2011	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.33400	0.34700	0
19/12/2011	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.30800	0.32100	0
19/12/2011	CF CANDO CAAK On 19 December 2011			Can-Do Future	0.47550	0.41420	0
19/12/2011	CF CANDO CAAL On 19 December 2011			Can-Do Future	0.27550	0.27550	0
19/12/2011	CF CANDO CAAM On 19 December 2011			Can-Do Future	0.00000	0.00370	0
19/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.49800	0.50690	100,000
19/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.04460	0.04990	100,000
19/12/2011	CF CANDO CAAP On 19 December 2011			Can-Do Future	0.00000	0.00510	0
19/12/2011	CF CANDO CAAR On 19 December 2011			Can-Do Future	0.37550	0.36220	0
19/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.17010	0.15120	12,500
19/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.13570	0.12210	12,500
19/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.01700	0.01770	19,481
19/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.04210	0.04560	12,987
19/12/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.94080	8.88610	0
19/12/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.64100	0.58700	0
19/12/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.59100	0.53700	0
19/12/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.69100	0.63600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.44100	0.39100	0
19/12/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.79100	0.73600	0
19/12/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.04100	0.98600	0
19/12/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.39100	0.34300	0
19/12/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.04100	0.06700	0
19/12/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.00000	0.00300	0
19/12/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.00000	0.01300	0
19/12/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.49100	0.43900	0
19/12/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.94100	0.88600	0
19/12/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.19100	1.13600	0
19/12/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.14100	0.12900	0
19/12/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.29100	1.23600	0
19/12/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.24100	0.20800	0
19/12/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.00000	0.04900	0
19/12/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.34100	0.29700	0
19/12/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.00000	0.00200	0
19/12/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.00000	0.01000	0
19/12/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.25900	0.32400	0
19/12/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.50900	0.56600	0
19/12/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.00000	0.01100	0
19/12/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.00900	0.11300	0
19/12/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.00000	0.02200	0
19/12/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.00000	0.04300	0
19/12/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.00000	0.00300	0
19/12/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.20900	0.27700	0
19/12/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.45900	0.51700	0
19/12/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.00000	0.08100	0
19/12/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.00000	0.00700	0
19/12/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.00000	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.00000	0.00100	0
19/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.07820	9.02560	223
19/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.62700	0.63100	0
19/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.59400	0.60200	0
19/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.66100	0.66300	0
19/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.13300	0.18700	0
19/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.16600	0.22600	0
19/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.14900	0.20500	0
19/12/2011	CHF / R On 18 June 2012			Foreign Exchange Future	9.21730	9.16410	0
19/12/2011	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.66400	0.63400	0
19/12/2011	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.64300	0.61400	0
19/12/2011	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.68500	0.65400	0
19/12/2011	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.51800	0.54000	0
19/12/2011	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.57600	0.60000	0
19/12/2011	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.54700	0.57000	0
19/12/2011	NZ\$ / R On 19 December 2011			Foreign Exchange Future	6.37490	6.30980	0
19/12/2011	NZ\$ / R On 19 December 2011	6.26	C	Foreign Exchange Future	0.11000	0.08000	0
19/12/2011	NZ\$ / R On 19 December 2011	6.27	C	Foreign Exchange Future	0.10000	0.07300	0
19/12/2011	NZ\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.12000	0.08700	0
19/12/2011	NZ\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00000	0.03200	0
19/12/2011	NZ\$ / R On 19 December 2011	6.27	P	Foreign Exchange Future	0.00000	0.03800	0
19/12/2011	NZ\$ / R On 19 December 2011	6.26	P	Foreign Exchange Future	0.00000	0.03500	0
19/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.42950	6.36820	0
19/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.26700	0.24800	0
19/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.26000	0.24200	0
19/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.27300	0.25300	0
19/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.11700	0.15900	0
19/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.12400	0.16800	0
19/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.12100	0.16400	0
19/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.47480	6.41310	0
19/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.41200	0.39200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.38600	0.36700	0
19/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.44000	0.41900	0
19/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.21500	0.25600	0
19/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.26100	0.30400	0
19/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.23700	0.27900	0
19/12/2011	PULA / R On 19 December 2011			Foreign Exchange Future	1.09370	1.08920	0
19/12/2011	PULA / R On 19 December 2011	1.09	C	Foreign Exchange Future	0.00100	0.00100	0
19/12/2011	PULA / R On 19 December 2011	1.08	C	Foreign Exchange Future	0.01100	0.01100	0
19/12/2011	PULA / R On 19 December 2011	1.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	PULA / R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00900	0.00900	0
19/12/2011	PULA / R On 19 December 2011	1.08	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	PULA / R On 19 December 2011	1.09	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
19/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
19/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
19/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
19/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	RAIN On 19 December 2011			Foreign Exchange Future	16,464.62000	16,438.03000	0
19/12/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.32150	1.31280	0
19/12/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.22150	0.21280	0
19/12/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.27150	0.26280	0
19/12/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.17150	0.16280	0
19/12/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.33760	1.32870	0
19/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.14700	0.14260	0
19/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.19170	0.18480	0
19/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.10880	0.10670	0
19/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02120	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00410	0.00610	0
19/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00940	0.01390	0
19/12/2011	YUAN/R On 18 June 2012			Foreign Exchange Future	1.35340	1.34330	0
19/12/2011	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.21560	0.20920	0
19/12/2011	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.17570	0.17080	0
19/12/2011	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.25930	0.25160	0
19/12/2011	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00590	0.00830	0
19/12/2011	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02230	0.02750	0
19/12/2011	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01220	0.01590	0
20/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.33720	8.48420	239,908
20/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.31600	1.45900	0
20/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.26800	1.41100	0
20/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.36400	1.50800	0
20/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.35100	1.49400	0
20/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.20800	1.34900	30,100
20/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.11400	1.25400	0
20/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.54500	1.69000	0
20/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.16100	1.30100	0
20/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.59400	1.73900	0
20/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.84500	0.97600	0
20/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.55200	0.65800	0
20/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.97600	1.11300	0
20/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.37500	0.45500	0
20/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.64300	1.78900	0
20/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.35500	0.43100	0
20/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.49600	1.64100	0
20/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.52200	0.62400	5,000
20/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.25500	1.39700	10,000
20/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.69200	1.83800	0
20/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.93100	1.06700	0
20/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.41900	0.50500	0
20/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.61800	0.73000	0
20/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.30300	1.44500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.74200	1.88800	0
20/12/2011	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.24300	0.30000	366
20/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.25600	0.31500	0
20/12/2011	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.23000	0.28500	13,860
20/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.31800	0.38900	0
20/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.30100	0.36900	0
20/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.21800	0.27100	4,853
20/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.17800	0.22200	100
20/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.27000	0.33200	0
20/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.68900	0.80600	0
20/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.33600	0.40900	4,850
20/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.89100	2.03700	0
20/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.76500	0.88700	0
20/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.79200	1.93800	0
20/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.84100	1.98700	0
20/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.99000	2.13700	0
20/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.23900	2.38600	0
20/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.65300	0.76700	0
20/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.49500	0.59200	0
20/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.58400	0.69300	0
20/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.44300	0.53200	0
20/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.02100	1.15900	0
20/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.06700	1.20600	0
20/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.44700	1.59200	0
20/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.72600	0.84600	0
20/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.46800	0.56000	0
20/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.88700	1.02100	5,000
20/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.94100	2.08700	0
20/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.18900	2.33600	0
20/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.80400	0.93100	0
20/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.39600	0.47900	4,620
20/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.14000	2.28600	0
20/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.39900	1.54300	0
20/12/2011	\$ / R On 19 March 2012	6.95	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
20/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00200	0
20/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.30900	0.24500	0
20/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06700	0.04700	13,860
20/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
20/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00400	0.00300	0
20/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05000	0.03700	2,420
20/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.23100	0.17600	0
20/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.08900	0.06200	0
20/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.01000	0.00800	0
20/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03000	0.02200	0
20/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.03400	0.02500	0
20/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.25600	0.19800	0
20/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.14700	0.10900	0
20/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.20800	0.15800	4,620
20/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.11600	0.08300	0
20/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
20/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
20/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00400	0.00300	2,420
20/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00500	0.00400	0
20/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.07800	0.05300	0
20/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00400	0.00300	0
20/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.39900	0.32500	0
20/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.10200	0.07200	0
20/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.53300	0.44800	0
20/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.68100	0.58700	0
20/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.84100	0.73800	0
20/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.46400	0.38500	190
20/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.43100	0.35500	250
20/12/2011	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.60600	0.51600	0
20/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.56900	0.48100	176
20/12/2011	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.64300	0.55100	0
20/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00500	0.00400	0
20/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01600	0.01100	0
20/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.13100	0.09600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.28200	0.22100	0
20/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04400	0.03300	0
20/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00500	0.00400	0
20/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01800	0.01300	0
20/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.18500	0.14000	7,051
20/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00900	0.00700	0
20/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.36800	0.29700	250
20/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00600	0.00500	10,000
20/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.33800	0.27100	0
20/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03900	0.02900	0
20/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.16500	0.12400	0
20/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05800	0.04200	0
20/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00700	0.00500	0
20/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02400	0.01700	0
20/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00800	0.00600	0
20/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02700	0.02000	0
20/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02100	0.01500	0
20/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01400	0.01000	1,000
20/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01300	0.01000	0
20/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01700	0.01300	0
20/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01500	0.01100	0
20/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.44240	8.59180	27,127
20/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.26800	1.40300	0
20/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.22500	1.36000	0
20/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.31100	1.44700	0
20/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.67700	0.77600	0
20/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.71800	1.86400	4,850
20/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.51100	0.59100	0
20/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.45900	0.53600	0
20/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.42800	0.50100	0
20/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.73600	0.65900	132
20/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.66700	0.59400	0
20/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.56900	0.49900	200
20/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.33500	0.28400	132

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02600	0.02200	0
20/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06900	0.05500	0
20/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08300	0.06800	0
20/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07600	0.06100	0
20/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.53900	8.69060	6,456
20/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.44500	1.57600	0
20/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.58300	0.65800	0
20/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.65000	0.72900	0
20/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.47300	0.53600	5,500
20/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.40500	1.53400	0
20/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.48600	1.61800	16,000
20/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.36500	1.49400	37,000
20/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.49800	0.56400	360
20/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.95400	1.05800	0
20/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.31500	0.26700	360
20/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.05900	0.97300	0
20/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09700	0.07700	0
20/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12600	0.10300	0
20/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11600	0.09300	0
20/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.84400	0.76700	1,500
20/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.71100	0.63800	4,000
20/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.13400	1.04500	0
20/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10600	0.08500	0
20/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.63430	8.78830	0
20/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.22500	1.33800	0
20/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.19300	1.30500	0
20/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.25700	1.37100	0
20/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.05700	1.15600	300
20/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.64900	0.71700	540
20/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.11500	1.02900	0
20/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.27300	0.23300	0
20/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.42300	0.36800	540
20/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.30900	0.26700	0
20/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.29100	0.25000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.73300	8.88640	0
20/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.22900	1.33100	0
20/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.20500	1.30300	0
20/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.25400	1.36000	0
20/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.79200	0.86500	180
20/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.15800	1.25300	0
20/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.52500	0.46700	180
20/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.42100	0.37400	0
20/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.15900	1.07900	0
20/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.47200	0.41700	0
20/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.44600	0.39500	0
20/12/2011	\$ / R On 13 December 2013			Foreign Exchange Future	9.01540	8.97800	659
20/12/2011	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.21500	0.00000	0
20/12/2011	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	1.19700	0.00000	0
20/12/2011	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.23200	0.00000	0
20/12/2011	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.14500	0.00000	0
20/12/2011	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.21000	0.00000	0
20/12/2011	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.17800	0.00000	0
20/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.66290	9.80690	0
20/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.06300	2.15300	0
20/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.04400	2.13300	0
20/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.27400	2.37600	200
20/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.08100	2.17300	0
20/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.86800	0.81600	0
20/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.61100	0.56900	0
20/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.93100	0.87600	0
20/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.90000	0.84600	0
20/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.54950	10.69350	0
20/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.59900	2.69600	0
20/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.58100	2.67700	0
20/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.61700	2.71500	0
20/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.21800	1.17200	0
20/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.28200	1.23400	0
20/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.25000	1.20300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.33720	8.48420	731
20/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.84507	0.97554	0
20/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.80447	0.93080	0
20/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.88666	1.02080	0
20/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.41902	0.50481	80
20/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.04946	0.03660	0
20/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.28182	0.22061	0
20/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.06727	0.04660	0
20/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.05787	0.04134	0
20/12/2011	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.44240	8.59180	0
20/12/2011	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.56738	0.65348	0
20/12/2011	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.54803	0.63198	0
20/12/2011	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.58755	0.67586	0
20/12/2011	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.44515	0.38406	0
20/12/2011	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.50563	0.44018	0
20/12/2011	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.47498	0.41168	0
20/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	13.05110	13.16580	10,562
20/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.63400	1.74500	0
20/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.58600	1.69600	0
20/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.68200	1.79300	0
20/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.53700	1.64800	0
20/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.21500	1.31600	0
20/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.07200	2.18500	0
20/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.30200	1.40800	0
20/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.89300	0.98500	0
20/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.73100	1.84200	0
20/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.17000	2.28300	0
20/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.39400	1.50300	0
20/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.97400	2.08600	0
20/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.13000	1.22900	0
20/12/2011	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	1.17200	1.27200	0
20/12/2011	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.72300	0.80500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.29900	0.34300	9,000
20/12/2011	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.55700	0.62700	3,000
20/12/2011	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.79800	0.72700	0
20/12/2011	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.22200	0.18900	3,000
20/12/2011	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.35600	0.31100	0
20/12/2011	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.07100	0.05600	9,000
20/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.07900	0.06300	768
20/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.02300	0.02000	0
20/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04300	0.03700	0
20/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01900	0.01700	0
20/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.03000	0.02600	0
20/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.14200	0.11900	0
20/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05100	0.04200	0
20/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.02100	0.01900	768
20/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06400	0.05000	0
20/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03600	0.03200	0
20/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.03100	0.02700	0
20/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03500	0.03000	0
20/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03300	0.02900	0
20/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.20340	13.32120	2,985
20/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.52600	1.63200	0
20/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.48500	1.59000	0
20/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.56800	1.67400	0
20/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.16500	0.15300	0
20/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.18200	0.16900	0
20/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.17300	0.16100	0
20/12/2011	£ / R On 17 September 2012			Foreign Exchange Future	13.34170	13.46380	0
20/12/2011	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.92300	0.00000	0
20/12/2011	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.90500	0.00000	0
20/12/2011	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.94200	0.00000	0
20/12/2011	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.00000	0.00000	0
20/12/2011	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.06300	0.00000	0
20/12/2011	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.03100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10740	0.10920	4,421
20/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01752	0.01930	0
20/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02744	0.02923	0
20/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00884	0.01023	0
20/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00144	0.00103	0
20/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00004	0.00003	0
20/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00012	0.00010	0
20/12/2011	¥ / R On 18 June 2012			Foreign Exchange Future	0.10900	0.11080	0
20/12/2011	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00740	0.00848	0
20/12/2011	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00431	0.00504	0
20/12/2011	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01298	0.01446	0
20/12/2011	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00198	0.00166	0
20/12/2011	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01331	0.01224	0
20/12/2011	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00640	0.00568	0
20/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.94570	11.06010	23,553
20/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.92000	1.02300	0
20/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.87900	0.98000	0
20/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.96200	1.06600	0
20/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.90700	2.02000	0
20/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.79900	0.89700	0
20/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.18400	1.29400	0
20/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.95600	2.06900	0
20/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.09300	1.20100	0
20/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.55600	0.63600	0
20/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.47100	0.54400	0
20/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.76000	0.85700	0
20/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.31800	0.37100	0
20/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.20600	0.24200	0
20/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.39700	0.46300	0
20/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.16000	0.18800	0
20/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.37400	0.43800	0
20/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.42100	1.53300	0
20/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.25500	0.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.44500	0.51600	0
20/12/2011	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.35400	0.41400	3,400
20/12/2011	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.18600	0.21800	10,200
20/12/2011	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	0.84000	0.75800	0
20/12/2011	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.29900	0.25600	3,400
20/12/2011	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.40800	0.35400	0
20/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.60900	0.54000	0
20/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02500	0.02300	0
20/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.37800	0.32800	0
20/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.96400	0.87800	0
20/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.35100	0.30300	0
20/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.76000	0.68200	0
20/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.47200	0.41100	0
20/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.11400	0.09700	10,200
20/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.27500	0.23400	0
20/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.21000	0.17600	0
20/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04700	0.04100	0
20/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01000	0.00900	0
20/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03800	0.03400	0
20/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.10300	0.08700	0
20/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01100	0.01000	0
20/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.06600	0.05600	0
20/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.08300	0.07000	0
20/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.07400	0.06300	0
20/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.09270	11.20950	14,009
20/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.94700	1.03500	0
20/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.91400	1.00100	0
20/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.98100	1.07000	0
20/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.23800	0.21100	0
20/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.27100	0.24200	0
20/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.25400	0.22600	0
20/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.23160	11.35100	200
20/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.99900	1.07800	0
20/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	1.02800	1.10800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.97000	1.04800	0
20/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.51400	0.47300	0
20/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.47200	0.43300	0
20/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.49300	0.45300	0
20/12/2011	€ / R On 13 December 2013			Foreign Exchange Future	11.68640	11.49300	500
20/12/2011	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	1.40200	0.00000	0
20/12/2011	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	1.38400	0.00000	0
20/12/2011	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.42100	0.00000	0
20/12/2011	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.17800	0.00000	0
20/12/2011	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.24100	0.00000	0
20/12/2011	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.20900	0.00000	0
20/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.32010	8.35660	42,135
20/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.10100	1.13600	0
20/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.05500	1.09000	0
20/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.14700	1.18300	0
20/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.96300	0.99800	0
20/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.38500	1.42100	0
20/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.67200	0.70400	0
20/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.91800	0.95300	0
20/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.33700	1.37300	0
20/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.56200	0.59200	0
20/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.12300	2.15900	0
20/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00200	0
20/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.14200	0.13500	0
20/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01700	0.01600	0
20/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04800	0.04600	0
20/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.10200	0.09700	0
20/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01500	0.01400	0
20/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04300	0.04100	0
20/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02700	0.02600	0
20/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03500	0.03300	0
20/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03100	0.02900	0
20/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.35930	8.39710	6,983



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.87800	0.90700	0
20/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.91400	0.94400	0
20/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.84200	0.87000	0
20/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.18300	0.17300	0
20/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.15500	0.14700	0
20/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.16900	0.16000	0
20/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.39750	8.43780	2,098
20/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.65500	0.67700	0
20/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.63100	0.65300	0
20/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.67900	0.70200	0
20/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.46800	0.45100	0
20/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.52000	0.50200	0
20/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.49400	0.47600	0
20/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.37780	9.38210	0
20/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.45800	2.46100	0
20/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.41800	2.42100	0
20/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.49900	2.50200	0
20/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.37100	0.37000	0
20/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.39000	0.38900	0
20/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.38000	0.37900	0
20/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.09860	8.18130	10
20/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.60100	0.67300	0
20/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.56000	0.63100	0
20/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.64300	0.71600	0
20/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04400	0.03500	0
20/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06100	0.05000	0
20/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05200	0.04200	0
20/12/2011	CAD/ R On 18 June 2012			Foreign Exchange Future	8.18870	8.27310	0
20/12/2011	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.37700	0.43100	0
20/12/2011	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.40000	0.45500	0
20/12/2011	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.35500	0.40700	0
20/12/2011	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.36600	0.33400	0
20/12/2011	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.31100	0.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.33800	0.30800	0
20/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.42410	0.49800	100,000
20/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.07630	0.04460	100,000
20/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.15780	0.17010	12,500
20/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.12300	0.13570	12,500
20/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.03460	0.01700	19,481
20/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.06000	0.04210	12,987
20/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	9.00600	9.07820	223
20/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.57100	0.62700	0
20/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.54100	0.59400	0
20/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.60200	0.66100	0
20/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.14600	0.13300	0
20/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.18500	0.16600	0
20/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.16500	0.14900	0
20/12/2011	CHF / R On 18 June 2012			Foreign Exchange Future	9.14160	9.21730	0
20/12/2011	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.56600	0.66400	0
20/12/2011	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.58600	0.68500	0
20/12/2011	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.54700	0.64300	0
20/12/2011	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.55500	0.57600	0
20/12/2011	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.49400	0.51800	0
20/12/2011	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.52400	0.54700	0
20/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.39710	6.42950	0
20/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.24300	0.26700	0
20/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.23700	0.26000	0
20/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.24800	0.27300	0
20/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.12500	0.11700	0
20/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.13400	0.12400	0
20/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.13000	0.12100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.44200	6.47480	0
20/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.38400	0.41200	0
20/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.35900	0.38600	0
20/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.41100	0.44000	0
20/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.21900	0.21500	0
20/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.26700	0.26100	0
20/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.24200	0.23700	0
20/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
20/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
20/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
20/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
20/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
20/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
20/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.31220	1.33760	0
20/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.12540	0.14700	0
20/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.16740	0.19170	0
20/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08950	0.10880	0
20/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02730	0.02120	0
20/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00520	0.00410	0
20/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01320	0.00940	0
20/12/2011	YUAN/R On 18 June 2012			Foreign Exchange Future	1.32750	1.35340	0
20/12/2011	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.19260	0.21560	0
20/12/2011	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.23500	0.25930	0
20/12/2011	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.15470	0.17570	0
20/12/2011	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02720	0.02230	0
20/12/2011	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00750	0.00590	0
20/12/2011	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01510	0.01220	0
21/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.36000	8.33720	235,478
21/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.33700	1.31600	0
21/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.28900	1.26800	0
21/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.38600	1.36400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.37200	1.35100	0
21/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.22800	1.20800	30,100
21/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.13400	1.11400	0
21/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.56700	1.54500	0
21/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.18100	1.16100	0
21/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.61600	1.59400	0
21/12/2011	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.24400	0.24300	366
21/12/2011	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.23200	0.23000	13,860
21/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.30400	0.30100	0
21/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.22000	0.21800	4,853
21/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.17900	0.17800	100
21/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.27300	0.27000	0
21/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.25800	0.25600	0
21/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.34000	0.33600	4,850
21/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.91300	1.89100	0
21/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.78000	0.76500	0
21/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.81400	1.79200	0
21/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.86400	1.84100	0
21/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	2.01300	1.99000	0
21/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.26200	2.23900	0
21/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.32200	0.31800	0
21/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.86200	0.84500	0
21/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.56200	0.55200	0
21/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.99500	0.97600	0
21/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.38000	0.37500	0
21/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.66500	1.64300	0
21/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.35900	0.35500	0
21/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.51800	1.49600	0
21/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.53200	0.52200	5,000
21/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.27600	1.25500	10,000
21/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.71500	1.69200	0
21/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.94900	0.93100	0
21/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.42600	0.41900	0
21/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.63000	0.61800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.32400	1.30300	0
21/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.76400	1.74200	0
21/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.66600	0.65300	0
21/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.50400	0.49500	0
21/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.59600	0.58400	0
21/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.45000	0.44300	0
21/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	1.04100	1.02100	0
21/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.08700	1.06700	0
21/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.46900	1.44700	0
21/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.74100	0.72600	0
21/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.47600	0.46800	0
21/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.90400	0.88700	5,000
21/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.96300	1.94100	0
21/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.21200	2.18900	0
21/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.82100	0.80400	0
21/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.40200	0.39600	4,620
21/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.16200	2.14000	0
21/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.42100	1.39900	0
21/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.70300	0.68900	0
21/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09300	0.10200	0
21/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01100	0.01200	0
21/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
21/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.29200	0.30900	0
21/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06100	0.06700	13,860
21/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
21/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00300	0.00400	0
21/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04400	0.05000	2,420
21/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.21600	0.23100	0
21/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.08100	0.08900	0
21/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.00900	0.01000	0
21/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02700	0.03000	0
21/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.03100	0.03400	0
21/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.24000	0.25600	0
21/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13600	0.14700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.19400	0.20800	4,620
21/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.10600	0.11600	0
21/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00400	0.00500	0
21/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01400	0.01600	0
21/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.12000	0.13100	0
21/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.26600	0.28200	0
21/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.03900	0.04400	0
21/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00500	0.00500	0
21/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01600	0.01800	0
21/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.17200	0.18500	7,051
21/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00800	0.00900	0
21/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.34900	0.36800	250
21/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00500	0.00600	10,000
21/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.32000	0.33800	0
21/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03500	0.03900	0
21/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.15200	0.16500	0
21/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05200	0.05800	0
21/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.41200	0.43100	250
21/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
21/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
21/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00400	0.00400	2,420
21/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00400	0.00500	0
21/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.07000	0.07800	0
21/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00300	0.00400	0
21/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.38000	0.39900	0
21/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.54800	0.56900	176
21/12/2011	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.62200	0.64300	0
21/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.51300	0.53300	0
21/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.66000	0.68100	0
21/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.81900	0.84100	0
21/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.44400	0.46400	190
21/12/2011	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.58400	0.60600	0
21/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00600	0.00700	0
21/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02100	0.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00700	0.00800	0
21/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02400	0.02700	0
21/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.01800	0.02100	0
21/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01200	0.01400	1,000
21/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01200	0.01300	0
21/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01500	0.01700	0
21/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01300	0.01500	0
21/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.46450	8.44240	27,118
21/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.28800	1.26800	0
21/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.24600	1.22500	0
21/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.33200	1.31100	0
21/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.69200	0.67700	0
21/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.74000	1.71800	4,850
21/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.52300	0.51100	0
21/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.47000	0.45900	0
21/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.43900	0.42800	0
21/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.72500	0.73600	132
21/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.65600	0.66700	0
21/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.55900	0.56900	200
21/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.32800	0.33500	132
21/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02600	0.02600	0
21/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.06800	0.06900	0
21/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08200	0.08300	0
21/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07400	0.07600	0
21/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.56150	8.53900	6,456
21/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.46300	1.44500	0
21/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.58900	0.58300	0
21/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.65700	0.65000	0
21/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.47700	0.47300	5,500
21/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.42300	1.40500	0
21/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.50400	1.48600	16,000
21/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.38300	1.36500	37,000
21/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.50200	0.49800	360
21/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.96600	0.95400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.30500	0.31500	360
21/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.04100	1.05900	0
21/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.09300	0.09700	0
21/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.12200	0.12600	0
21/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.11200	0.11600	0
21/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.82800	0.84400	1,500
21/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.69600	0.71100	4,000
21/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.11600	1.13400	0
21/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.10200	0.10600	0
21/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.65760	8.63430	0
21/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.23900	1.22500	0
21/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.20700	1.19300	0
21/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.27100	1.25700	0
21/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.06900	1.05700	300
21/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.65500	0.64900	540
21/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.09700	1.11500	0
21/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.26300	0.27300	0
21/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.41100	0.42300	540
21/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.29900	0.30900	0
21/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.28100	0.29100	0
21/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.75650	8.73300	0
21/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.24300	1.22900	0
21/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.21800	1.20500	0
21/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.26800	1.25400	0
21/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.79900	0.79200	180
21/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.17100	1.15800	0
21/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.51500	0.52500	180
21/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.41200	0.42100	0
21/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.14300	1.15900	0
21/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.46200	0.47200	0
21/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.43700	0.44600	0
21/12/2011	\$ / R On 13 December 2013			Foreign Exchange Future	9.03920	9.01540	659
21/12/2011	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.22600	1.21500	0
21/12/2011	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	1.20800	1.19700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.24400	1.23200	0
21/12/2011	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.13300	1.14500	0
21/12/2011	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.19700	1.21000	0
21/12/2011	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.16500	1.17800	0
21/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.68730	9.66290	0
21/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.08100	2.06300	0
21/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.06200	2.04400	0
21/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.29400	2.27400	200
21/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.10000	2.08100	0
21/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.86300	0.86800	0
21/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.60700	0.61100	0
21/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.92500	0.93100	0
21/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.89400	0.90000	0
21/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.57390	10.54950	0
21/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.61900	2.59900	0
21/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.60100	2.58100	0
21/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.63800	2.61700	0
21/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.21400	1.21800	0
21/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.27700	1.28200	0
21/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.24500	1.25000	0
21/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.36000	8.33720	731
21/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.86207	0.84507	0
21/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.82077	0.80447	0
21/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.90431	0.88666	0
21/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.42581	0.41902	80
21/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.04431	0.04946	0
21/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.26581	0.28182	0
21/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.06077	0.06727	0
21/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.05207	0.05787	0
21/12/2011	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.46450	8.44240	0
21/12/2011	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.58066	0.56738	0
21/12/2011	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.56091	0.54803	0
21/12/2011	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.60124	0.58755	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.43674	0.44515	0
21/12/2011	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.49641	0.50563	0
21/12/2011	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.46616	0.47498	0
21/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	13.10300	13.05110	10,452
21/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.68000	1.63400	0
21/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.63200	1.58600	0
21/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.72900	1.68200	0
21/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.58300	1.53700	0
21/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.25400	1.21500	0
21/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	2.12000	2.07200	0
21/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.34300	1.30200	0
21/12/2011	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.30100	0.29900	9,000
21/12/2011	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.56800	0.55700	3,000
21/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.92100	0.89300	0
21/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.77700	1.73100	0
21/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.21800	2.17000	0
21/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.43900	1.39400	0
21/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	2.02200	1.97400	0
21/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.16700	1.13000	0
21/12/2011	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	1.21000	1.17200	0
21/12/2011	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.74200	0.72300	0
21/12/2011	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.18900	0.22200	3,000
21/12/2011	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.31500	0.35600	0
21/12/2011	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.05700	0.07100	9,000
21/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.06400	0.07900	768
21/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.01900	0.02300	0
21/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.03600	0.04300	0
21/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01500	0.01900	0
21/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02400	0.03000	0
21/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.11800	0.14200	0
21/12/2011	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.74800	0.79800	0
21/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.04000	0.05100	0
21/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01700	0.02100	768

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.05100	0.06400	0
21/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03000	0.03600	0
21/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02600	0.03100	0
21/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.02900	0.03500	0
21/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02700	0.03300	0
21/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.25420	13.20340	2,985
21/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.55600	1.52600	0
21/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.51400	1.48500	0
21/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.59900	1.56800	0
21/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.14500	0.16500	0
21/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.16000	0.18200	0
21/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.15200	0.17300	0
21/12/2011	£ / R On 17 September 2012			Foreign Exchange Future	13.39250	13.34170	0
21/12/2011	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.94700	0.92300	0
21/12/2011	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.92800	0.90500	0
21/12/2011	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.96500	0.94200	0
21/12/2011	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	0.97300	1.00000	0
21/12/2011	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.03600	1.06300	0
21/12/2011	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.00500	1.03100	0
21/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10760	0.10740	4,421
21/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01771	0.01752	0
21/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02763	0.02744	0
21/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00896	0.00884	0
21/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00136	0.00144	0
21/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00003	0.00004	0
21/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00011	0.00012	0
21/12/2011	¥ / R On 18 June 2012			Foreign Exchange Future	0.10910	0.10900	0
21/12/2011	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00748	0.00740	0
21/12/2011	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00437	0.00431	0
21/12/2011	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01308	0.01298	0
21/12/2011	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00198	0.00198	0
21/12/2011	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01327	0.01331	0
21/12/2011	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00638	0.00640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.91410	10.94570	23,004
21/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.89000	0.92000	0
21/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.84900	0.87900	0
21/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.93300	0.96200	0
21/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.87500	1.90700	0
21/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.76800	0.79900	0
21/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.15300	1.18400	0
21/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.92400	1.95600	0
21/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	1.06300	1.09300	0
21/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.52700	0.55600	0
21/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.44300	0.47100	0
21/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.72900	0.76000	0
21/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.29400	0.31800	0
21/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.18800	0.20600	0
21/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.36900	0.39700	0
21/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.14500	0.16000	0
21/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.34900	0.37400	0
21/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.38900	1.42100	0
21/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.23500	0.25500	0
21/12/2011	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.41700	0.44500	0
21/12/2011	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.33000	0.35400	3,400
21/12/2011	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.16900	0.18600	10,200
21/12/2011	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	0.85500	0.84000	0
21/12/2011	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.30300	0.29900	3,400
21/12/2011	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.41600	0.40800	0
21/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.62100	0.60900	0
21/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02500	0.02500	0
21/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.38500	0.37800	0
21/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	0.98100	0.96400	0
21/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.35500	0.35100	0
21/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.77400	0.76000	0
21/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.48000	0.47200	0
21/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.11500	0.11400	10,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.27900	0.27500	0
21/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.21300	0.21000	0
21/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.04900	0.04700	0
21/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01000	0.01000	0
21/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.03900	0.03800	0
21/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.10400	0.10300	0
21/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01100	0.01100	0
21/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.06900	0.06600	0
21/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.08500	0.08300	0
21/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.07600	0.07400	0
21/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	11.06230	11.09270	14,011
21/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.91900	0.94700	0
21/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.88700	0.91400	0
21/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.95300	0.98100	0
21/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.24100	0.23800	0
21/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.27500	0.27100	0
21/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.25700	0.25400	0
21/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.20180	11.23160	200
21/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.94200	0.99900	0
21/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.97200	1.02800	0
21/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.91300	0.97000	0
21/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.48700	0.51400	0
21/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.44600	0.47200	0
21/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.46600	0.49300	0
21/12/2011	€ / R On 13 December 2013			Foreign Exchange Future	11.66220	11.68640	500
21/12/2011	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	1.36300	1.40200	0
21/12/2011	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	1.34600	1.38400	0
21/12/2011	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.38100	1.42100	0
21/12/2011	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.16200	1.17800	0
21/12/2011	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.22700	1.24100	0
21/12/2011	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.19400	1.20900	0
21/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.33490	8.32010	41,435
21/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.11300	1.10100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.06700	1.05500	0
21/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.16000	1.14700	0
21/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.97500	0.96300	0
21/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.39900	1.38500	0
21/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.68200	0.67200	0
21/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.93000	0.91800	0
21/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.35100	1.33700	0
21/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.57000	0.56200	0
21/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.13800	2.12300	0
21/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00300	0
21/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.13500	0.14200	0
21/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01600	0.01700	0
21/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04500	0.04800	0
21/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09700	0.10200	0
21/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01400	0.01500	0
21/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04000	0.04300	0
21/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02500	0.02700	0
21/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03200	0.03500	0
21/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02800	0.03100	0
21/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.37180	8.35930	6,933
21/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.88700	0.87800	0
21/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.92400	0.91400	0
21/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.85100	0.84200	0
21/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.17900	0.18300	0
21/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.15200	0.15500	0
21/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.16500	0.16900	0
21/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.40820	8.39750	2,098
21/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.66100	0.65500	0
21/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.63700	0.63100	0
21/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.68500	0.67900	0
21/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.46300	0.46800	0
21/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.51500	0.52000	0
21/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.48900	0.49400	0
21/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.41110	9.37780	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.48000	2.45800	0
21/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.43900	2.41800	0
21/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.52000	2.49900	0
21/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35900	0.37100	0
21/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37800	0.39000	0
21/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36900	0.38000	0
21/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.10450	8.09860	10
21/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.60100	0.60100	0
21/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.55900	0.56000	0
21/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.64300	0.64300	0
21/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03900	0.04400	0
21/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05500	0.06100	0
21/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04700	0.05200	0
21/12/2011	CAD/ R On 18 June 2012			Foreign Exchange Future	8.19370	8.18870	0
21/12/2011	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.38100	0.37700	0
21/12/2011	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.40400	0.40000	0
21/12/2011	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.35900	0.35500	0
21/12/2011	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.36500	0.36600	0
21/12/2011	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.31000	0.31100	0
21/12/2011	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.33700	0.33800	0
21/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.43510	0.42410	100,000
21/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.07130	0.07630	100,000
21/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.16650	0.15780	12,500
21/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.12890	0.12300	12,500
21/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.02960	0.03460	19,481
21/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.05470	0.06000	12,987
21/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.96120	9.00600	253
21/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.52100	0.57100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.49200	0.54100	0
21/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.55200	0.60200	0
21/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.14100	0.14600	0
21/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.18100	0.18500	0
21/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.16000	0.16500	0
21/12/2011	CHF / R On 18 June 2012			Foreign Exchange Future	9.09630	9.14160	0
21/12/2011	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.55800	0.56600	0
21/12/2011	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.57700	0.58600	0
21/12/2011	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.53900	0.54700	0
21/12/2011	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.59300	0.55500	0
21/12/2011	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.53100	0.49400	0
21/12/2011	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.56200	0.52400	0
21/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.38160	6.39710	0
21/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.23000	0.24300	0
21/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.23600	0.24800	0
21/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.22500	0.23700	0
21/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.13700	0.13400	0
21/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.12800	0.12500	0
21/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.13200	0.13000	0
21/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.42490	6.44200	0
21/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.37200	0.38400	0
21/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.34700	0.35900	0
21/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.39900	0.41100	0
21/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.22400	0.21900	0
21/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.27200	0.26700	0
21/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.24700	0.24200	0
21/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
21/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
21/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
21/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
21/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
21/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
21/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.31730	1.31220	0
21/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.12910	0.12540	0
21/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.17190	0.16740	0
21/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.09250	0.08950	0
21/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02520	0.02730	0
21/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00460	0.00520	0
21/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01180	0.01320	0
21/12/2011	YUAN/R On 18 June 2012			Foreign Exchange Future	1.33230	1.32750	0
21/12/2011	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.19710	0.19260	0
21/12/2011	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.23960	0.23500	0
21/12/2011	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.15880	0.15470	0
21/12/2011	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02650	0.02720	0
21/12/2011	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00730	0.00750	0
21/12/2011	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01480	0.01510	0
22/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.24350	8.36000	234,698
22/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.22500	1.33700	0
22/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.17800	1.28900	0
22/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.27300	1.38600	0
22/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.25900	1.37200	0
22/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.11700	1.22800	30,100
22/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.02500	1.13400	0
22/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.45200	1.56700	0
22/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.07100	1.18100	0
22/12/2011	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.21000	0.24400	366
22/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.22100	0.25800	0
22/12/2011	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.19900	0.23200	13,860
22/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.27600	0.32200	0
22/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.26100	0.30400	0
22/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.18900	0.22000	4,853
22/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.15300	0.17900	100
22/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.23400	0.27300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.61400	0.70300	0
22/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.29200	0.34000	4,850
22/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.79700	1.91300	0
22/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.68700	0.78000	0
22/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.69800	1.81400	0
22/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.74800	1.86400	0
22/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.89700	2.01300	0
22/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.14500	2.26200	0
22/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.50100	1.61600	0
22/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.76300	0.86200	0
22/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.48900	0.56200	0
22/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.88900	0.99500	0
22/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.32800	0.38000	0
22/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.55000	1.66500	0
22/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.31000	0.35900	0
22/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.40400	1.51800	0
22/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.46200	0.53200	5,000
22/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.16400	1.27600	10,000
22/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.59900	1.71500	0
22/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.84500	0.94900	0
22/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.36700	0.42600	0
22/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.54700	0.63000	0
22/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.21200	1.32400	0
22/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.64800	1.76400	0
22/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.58000	0.66600	0
22/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.43600	0.50400	0
22/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.51700	0.59600	0
22/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.38900	0.45000	0
22/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.93400	1.04100	0
22/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.97900	1.08700	0
22/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.35500	1.46900	0
22/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.65000	0.74100	0
22/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.41200	0.47600	0
22/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.80400	0.90400	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.84700	1.96300	0
22/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.09600	2.21200	0
22/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.72400	0.82100	0
22/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.34700	0.40200	4,620
22/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.04600	2.16200	0
22/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.30700	1.42100	0
22/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01400	0.01100	0
22/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00200	0
22/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.35400	0.29200	0
22/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.08100	0.06100	13,860
22/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00300	0.00200	0
22/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00400	0.00300	0
22/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.06100	0.04400	2,420
22/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.26900	0.21600	0
22/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.10700	0.08100	0
22/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.01200	0.00900	0
22/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03600	0.02700	0
22/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.04100	0.03100	0
22/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.29600	0.24000	0
22/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.17400	0.13600	0
22/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.24300	0.19400	4,620
22/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.13700	0.10600	0
22/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00500	0.00400	0
22/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01900	0.01400	0
22/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.15400	0.12000	0
22/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.32400	0.26600	0
22/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.05200	0.03900	0
22/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00600	0.00500	0
22/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.02100	0.01600	0
22/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.21900	0.17200	7,051
22/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.01100	0.00800	0
22/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.41700	0.34900	250
22/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00700	0.00500	10,000
22/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.38500	0.32000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04600	0.03500	0
22/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.19600	0.15200	0
22/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.07000	0.05200	0
22/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00800	0.00600	0
22/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
22/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00400	0.00300	0
22/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00500	0.00400	2,420
22/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00500	0.00400	0
22/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.09400	0.07000	0
22/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00400	0.00300	0
22/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.44900	0.38000	0
22/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.12100	0.09300	0
22/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.59100	0.51300	0
22/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.74600	0.66000	0
22/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.91000	0.81900	0
22/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.51800	0.44400	190
22/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.48300	0.41200	250
22/12/2011	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.66700	0.58400	0
22/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.62800	0.54800	176
22/12/2011	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.70600	0.62200	0
22/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02800	0.02100	0
22/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00900	0.00700	0
22/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03200	0.02400	0
22/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02400	0.01800	0
22/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01600	0.01200	1,000
22/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01600	0.01200	0
22/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.02100	0.01500	0
22/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01800	0.01300	0
22/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.34830	8.46450	27,118
22/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.18400	1.28800	0
22/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.14300	1.24600	0
22/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.22600	1.33200	0
22/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.62700	0.69200	0
22/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.39400	0.43900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.62800	1.74000	4,850
22/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.47100	0.52300	0
22/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.42300	0.47000	0
22/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.72500	0.65600	0
22/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.62300	0.55900	200
22/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.79600	0.72500	132
22/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.37900	0.32800	132
22/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.03000	0.02600	0
22/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.07800	0.06800	0
22/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.09500	0.08200	0
22/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.08600	0.07400	0
22/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.44530	8.56150	6,456
22/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.36300	1.46300	0
22/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.54300	0.58900	0
22/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.60600	0.65700	0
22/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.44000	0.47700	5,500
22/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.32400	1.42300	0
22/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.40300	1.50400	16,000
22/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.28500	1.38300	37,000
22/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.46300	0.50200	360
22/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.89500	0.96600	0
22/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.35000	0.30500	360
22/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.11800	1.04100	0
22/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.10800	0.09300	0
22/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.14000	0.12200	0
22/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.12900	0.11200	0
22/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.89800	0.82800	1,500
22/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.76100	0.69600	4,000
22/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.19500	1.11600	0
22/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.11800	0.10200	0
22/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.53980	8.65760	0
22/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.15300	1.23900	0
22/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.12500	1.20700	0
22/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.18400	1.27100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.60800	0.65500	540
22/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.99800	1.06900	300
22/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.16800	1.09700	0
22/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.29400	0.26300	0
22/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.45800	0.41100	540
22/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.33500	0.29900	0
22/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.31300	0.28100	0
22/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.63910	8.75650	0
22/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.17400	1.24300	0
22/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.15100	1.21800	0
22/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.19800	1.26800	0
22/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.75200	0.79900	180
22/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.10700	1.17100	0
22/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.56800	0.51500	180
22/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.45900	0.41200	0
22/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.21300	1.14300	0
22/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.51200	0.46200	0
22/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.48500	0.43700	0
22/12/2011	\$ / R On 13 December 2013			Foreign Exchange Future	8.92330	9.03920	659
22/12/2011	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.17800	1.22600	0
22/12/2011	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.19500	1.24400	0
22/12/2011	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	1.16100	1.20800	0
22/12/2011	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.26600	1.19700	0
22/12/2011	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.20000	1.13300	0
22/12/2011	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.23300	1.16500	0
22/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.57910	9.68730	0
22/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.04000	2.08100	0
22/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.24200	2.29400	200
22/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.02200	2.06200	0
22/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.05800	2.10000	0
22/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.92900	0.86300	0
22/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.66300	0.60700	0
22/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.99300	0.92500	0
22/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.96100	0.89400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.46570	10.57390	0
22/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.57400	2.61900	0
22/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.55600	2.60100	0
22/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.59200	2.63800	0
22/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.27600	1.21400	0
22/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.34000	1.27700	0
22/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.30800	1.24500	0
22/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.24350	8.36000	736
22/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.76341	0.86207	0
22/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.36736	0.42581	80
22/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.72440	0.82077	0
22/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.80352	0.90431	0
22/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.06002	0.04431	0
22/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.32386	0.26581	0
22/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.08090	0.06077	0
22/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.06991	0.05207	0
22/12/2011	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.34830	8.46450	0
22/12/2011	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.52499	0.58066	0
22/12/2011	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.50620	0.56091	0
22/12/2011	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.54379	0.60124	0
22/12/2011	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.49549	0.43674	0
22/12/2011	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.55790	0.49641	0
22/12/2011	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.52669	0.46616	0
22/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.91580	13.10300	10,452
22/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.49700	1.68000	0
22/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.44800	1.63200	0
22/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.54500	1.72900	0
22/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.40000	1.58300	0
22/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.08800	1.25400	0
22/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.93400	2.12000	0
22/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.17400	1.34300	0
22/12/2011	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.24700	0.30100	9,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.46900	0.56800	3,000
22/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.77500	0.92100	0
22/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.59300	1.77700	0
22/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.03200	2.21800	0
22/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.26200	1.43900	0
22/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.83600	2.02200	0
22/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.00500	1.16700	0
22/12/2011	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	1.04600	1.21000	0
22/12/2011	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.62000	0.74200	0
22/12/2011	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.25400	0.18900	3,000
22/12/2011	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.40300	0.31500	0
22/12/2011	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.08000	0.05700	9,000
22/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.08900	0.06400	768
22/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.02000	0.01900	0
22/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04600	0.03600	0
22/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01600	0.01500	0
22/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02700	0.02400	0
22/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.15900	0.11800	0
22/12/2011	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.88100	0.74800	0
22/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05800	0.04000	0
22/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01800	0.01700	768
22/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.07200	0.05100	0
22/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03400	0.03000	0
22/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02900	0.02600	0
22/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03200	0.02900	0
22/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.03100	0.02700	0
22/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.06690	13.25420	2,985
22/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.39900	1.55600	0
22/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.43600	1.59900	0
22/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.36200	1.51400	0
22/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.19500	0.16000	0
22/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.16900	0.14500	0
22/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.18200	0.15200	0
22/12/2011	£ / R On 17 September 2012			Foreign Exchange Future	13.20550	13.39250	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.86300	0.94700	0
22/12/2011	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.84600	0.92800	0
22/12/2011	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.88000	0.96500	0
22/12/2011	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.07500	0.97300	0
22/12/2011	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.14100	1.03600	0
22/12/2011	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.10800	1.00500	0
22/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10560	0.10760	4,421
22/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01577	0.01771	0
22/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00743	0.00896	0
22/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02564	0.02763	0
22/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00004	0.00003	0
22/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00183	0.00136	0
22/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00017	0.00011	0
22/12/2011	¥ / R On 18 June 2012			Foreign Exchange Future	0.10720	0.10910	0
22/12/2011	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00656	0.00748	0
22/12/2011	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00381	0.00437	0
22/12/2011	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01165	0.01308	0
22/12/2011	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00245	0.00198	0
22/12/2011	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01461	0.01327	0
22/12/2011	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00736	0.00638	0
22/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.76600	10.91410	22,304
22/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.76500	0.89000	0
22/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.72600	0.84900	0
22/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.80500	0.93300	0
22/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.72900	1.87500	0
22/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.65200	0.76800	0
22/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.01700	1.15300	0
22/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.77700	1.92400	0
22/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.93000	1.06300	0
22/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.43700	0.52700	0
22/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.36300	0.44300	0
22/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.61800	0.72900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.24100	0.29400	0
22/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.15400	0.18800	0
22/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.30500	0.36900	0
22/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.11800	0.14500	0
22/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.28700	0.34900	0
22/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.24700	1.38900	0
22/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.19100	0.23500	0
22/12/2011	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.34200	0.41700	0
22/12/2011	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.27100	0.33000	3,400
22/12/2011	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.13800	0.16900	10,200
22/12/2011	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	0.97200	0.85500	0
22/12/2011	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.37600	0.30300	3,400
22/12/2011	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.50500	0.41600	0
22/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.72500	0.62100	0
22/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.03100	0.02500	0
22/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.47100	0.38500	0
22/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.10200	0.98100	0
22/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.43900	0.35500	0
22/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.88800	0.77400	0
22/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.57500	0.48000	0
22/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.15200	0.11500	10,200
22/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.34700	0.27900	0
22/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.27100	0.21300	0
22/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.06400	0.04900	0
22/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01100	0.01000	0
22/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.05100	0.03900	0
22/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.13600	0.10400	0
22/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01300	0.01100	0
22/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.08900	0.06900	0
22/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.11000	0.08500	0
22/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.09900	0.07600	0
22/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	10.91340	11.06230	14,011
22/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.82000	0.91900	0
22/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.79200	0.88700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.84900	0.95300	0
22/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.28600	0.24100	0
22/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.32900	0.27500	0
22/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.30700	0.25700	0
22/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.05350	11.20180	200
22/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.84900	0.94200	0
22/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.87600	0.97200	0
22/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.82100	0.91300	0
22/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.54300	0.48700	0
22/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.49800	0.44600	0
22/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.52100	0.46600	0
22/12/2011	€ / R On 13 December 2013			Foreign Exchange Future	11.51470	11.66220	500
22/12/2011	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	1.31400	1.36300	0
22/12/2011	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	1.29600	1.34600	0
22/12/2011	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.33300	1.38100	0
22/12/2011	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.26100	1.16200	0
22/12/2011	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.32400	1.22700	0
22/12/2011	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.29200	1.19400	0
22/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.26850	8.33490	41,435
22/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.04900	1.11300	0
22/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.00300	1.06700	0
22/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.09600	1.16000	0
22/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.91200	0.97500	0
22/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.33300	1.39900	0
22/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.62400	0.68200	0
22/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.86800	0.93000	0
22/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.28500	1.35100	0
22/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.51700	0.57000	0
22/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.07100	2.13800	0
22/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00300	0.00300	0
22/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.14900	0.13500	0
22/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01700	0.01600	0
22/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.05000	0.04500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.10600	0.09700	0
22/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01500	0.01400	0
22/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.04400	0.04000	0
22/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02800	0.02500	0
22/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03500	0.03200	0
22/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.03100	0.02800	0
22/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.30590	8.37180	6,933
22/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.83200	0.88700	0
22/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.86800	0.92400	0
22/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.79700	0.85100	0
22/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.19100	0.17900	0
22/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.16200	0.15200	0
22/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.17600	0.16500	0
22/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.34370	8.40820	2,098
22/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.61600	0.66100	0
22/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.59300	0.63700	0
22/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.63900	0.68500	0
22/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.48200	0.46300	0
22/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.53600	0.51500	0
22/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.50900	0.48900	0
22/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.35710	9.41110	0
22/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.43100	2.48000	0
22/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.39000	2.43900	0
22/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.47100	2.52000	0
22/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.36400	0.35900	0
22/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.38300	0.37800	0
22/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.37400	0.36900	0
22/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.03530	8.10450	10
22/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.54400	0.60100	0
22/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.58400	0.64300	0
22/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.50400	0.55900	0
22/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.06900	0.05500	0
22/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.04900	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.05900	0.04700	0
22/12/2011	CAD/ R On 18 June 2012			Foreign Exchange Future	8.12470	8.19370	0
22/12/2011	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.34700	0.38100	0
22/12/2011	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.32700	0.35900	0
22/12/2011	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.36700	0.40400	0
22/12/2011	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.34200	0.31000	0
22/12/2011	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.40200	0.36500	0
22/12/2011	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.37200	0.33700	0
22/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.38460	0.43510	100,000
22/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.09480	0.07130	100,000
22/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.14420	0.16650	12,500
22/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.11410	0.12890	12,500
22/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.04370	0.02960	19,481
22/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.07210	0.05470	12,987
22/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.80940	8.96120	253
22/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.42600	0.52100	0
22/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.45300	0.55200	0
22/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.40000	0.49200	0
22/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.24100	0.18100	0
22/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.19400	0.14100	0
22/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.21700	0.16000	0
22/12/2011	CHF / R On 18 June 2012			Foreign Exchange Future	8.94430	9.09630	0
22/12/2011	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.50000	0.55800	0
22/12/2011	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.48300	0.53900	0
22/12/2011	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.51700	0.57700	0
22/12/2011	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.62300	0.53100	0
22/12/2011	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.68900	0.59300	0
22/12/2011	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.65600	0.56200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.34070	6.38160	0
22/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.20800	0.23000	0
22/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.20300	0.22500	0
22/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.21300	0.23600	0
22/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.14600	0.12800	0
22/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.15600	0.13700	0
22/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.15100	0.13200	0
22/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.38430	6.42490	0
22/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.34800	0.37200	0
22/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.32400	0.34700	0
22/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.37300	0.39900	0
22/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.23900	0.22400	0
22/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.29000	0.27200	0
22/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.26400	0.24700	0
22/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
22/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
22/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
22/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
22/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
22/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
22/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.29850	1.31730	0
22/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11390	0.12910	0
22/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.07990	0.09250	0
22/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15480	0.17190	0
22/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00630	0.00460	0
22/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.03140	0.02520	0
22/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01540	0.01180	0
22/12/2011	YUAN/R On 18 June 2012			Foreign Exchange Future	1.31300	1.33230	0
22/12/2011	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.18050	0.19710	0
22/12/2011	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.14400	0.15880	0
22/12/2011	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.22190	0.23960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2011	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00890	0.00730	0
22/12/2011	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.03100	0.02650	0
22/12/2011	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01750	0.01480	0
23/12/2011	\$ / R On 19 March 2012			Foreign Exchange Future	8.27890	8.24350	234,555
23/12/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	1.25800	1.22500	0
23/12/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	1.21000	1.17800	0
23/12/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	1.30600	1.27300	0
23/12/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.29200	1.25900	0
23/12/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	1.14900	1.11700	30,100
23/12/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.05600	1.02500	0
23/12/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.48600	1.45200	0
23/12/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.10200	1.07100	0
23/12/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.53500	1.50100	0
23/12/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.79100	0.76300	0
23/12/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.50800	0.48900	0
23/12/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.91800	0.88900	0
23/12/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.34000	0.32800	0
23/12/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.58400	1.55000	0
23/12/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.32100	0.31000	0
23/12/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.43800	1.40400	0
23/12/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.48000	0.46200	5,000
23/12/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	1.19700	1.16400	10,000
23/12/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.63400	1.59900	0
23/12/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.87300	0.84500	0
23/12/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.38100	0.36700	0
23/12/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.57000	0.54700	0
23/12/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	1.24400	1.21200	0
23/12/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.68300	1.64800	0
23/12/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.60400	0.58000	0
23/12/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.45300	0.43600	0
23/12/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.53700	0.51700	0
23/12/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.40400	0.38900	0
23/12/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.96300	0.93400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.00900	0.97900	0
23/12/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.38900	1.35500	0
23/12/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.67500	0.65000	0
23/12/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.42800	0.41200	0
23/12/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.83200	0.80400	5,000
23/12/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.88200	1.84700	0
23/12/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	2.13100	2.09600	0
23/12/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.75100	0.72400	0
23/12/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.36000	0.34700	4,620
23/12/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.08100	2.04600	0
23/12/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.34100	1.30700	0
23/12/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.63900	0.61400	0
23/12/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.30300	0.29200	4,850
23/12/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.83200	1.79700	0
23/12/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.71200	0.68700	0
23/12/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.73300	1.69800	0
23/12/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.78200	1.74800	0
23/12/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.93200	1.89700	0
23/12/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	2.18100	2.14500	0
23/12/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.28600	0.27600	0
23/12/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.27000	0.26100	0
23/12/2011	\$ / R On 19 March 2012	8.80	C	Foreign Exchange Future	0.19400	0.18900	4,853
23/12/2011	\$ / R On 19 March 2012	9.00	C	Foreign Exchange Future	0.15700	0.15300	100
23/12/2011	\$ / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.24100	0.23400	0
23/12/2011	\$ / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.22800	0.22100	0
23/12/2011	\$ / R On 19 March 2012	8.70	C	Foreign Exchange Future	0.21600	0.21000	366
23/12/2011	\$ / R On 19 March 2012	8.75	C	Foreign Exchange Future	0.20400	0.19900	13,860
23/12/2011	\$ / R On 19 March 2012	8.70	P	Foreign Exchange Future	0.63700	0.66700	0
23/12/2011	\$ / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.59900	0.62800	176
23/12/2011	\$ / R On 19 March 2012	8.75	P	Foreign Exchange Future	0.67500	0.70600	0
23/12/2011	\$ / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.56200	0.59100	0
23/12/2011	\$ / R On 19 March 2012	8.80	P	Foreign Exchange Future	0.71500	0.74600	0
23/12/2011	\$ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.87800	0.91000	0
23/12/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.49100	0.51800	190



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.45700	0.48300	250
23/12/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
23/12/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.00300	0.00400	0
23/12/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.00300	0.00500	2,420
23/12/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.00400	0.00500	0
23/12/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.08300	0.09400	0
23/12/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.00300	0.00400	0
23/12/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.42400	0.44900	0
23/12/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.11000	0.12100	0
23/12/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01200	0.01400	0
23/12/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
23/12/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.33100	0.35400	0
23/12/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.07200	0.08100	13,860
23/12/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.00200	0.00300	0
23/12/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.00300	0.00400	0
23/12/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.05300	0.06100	2,420
23/12/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.24900	0.26900	0
23/12/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.09600	0.10700	0
23/12/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.01000	0.01200	0
23/12/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.03000	0.03600	0
23/12/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.03400	0.04100	0
23/12/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.27500	0.29600	0
23/12/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.15800	0.17400	0
23/12/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.22400	0.24300	4,620
23/12/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.12500	0.13700	0
23/12/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.00400	0.00500	0
23/12/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.01500	0.01900	0
23/12/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.14100	0.15400	0
23/12/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.30200	0.32400	0
23/12/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04400	0.05200	0
23/12/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.00500	0.00600	0
23/12/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.01800	0.02100	0
23/12/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.20100	0.21900	7,051
23/12/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.00900	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.39200	0.41700	250
23/12/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.00500	0.00700	10,000
23/12/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.36100	0.38500	0
23/12/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03900	0.04600	0
23/12/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.17900	0.19600	0
23/12/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.06200	0.07000	0
23/12/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.00600	0.00800	0
23/12/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02300	0.02800	0
23/12/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.00700	0.00900	0
23/12/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02700	0.03200	0
23/12/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.02000	0.02400	0
23/12/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01300	0.01600	1,000
23/12/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.01300	0.01600	0
23/12/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.01700	0.02100	0
23/12/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.01500	0.01800	0
23/12/2011	\$ / R On 18 June 2012			Foreign Exchange Future	8.38380	8.34830	27,118
23/12/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	1.21300	1.18400	0
23/12/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	1.17100	1.14300	0
23/12/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	1.25500	1.22600	0
23/12/2011	\$ / R On 18 June 2012	8.10	C	Foreign Exchange Future	0.64400	0.62700	0
23/12/2011	\$ / R On 18 June 2012	8.75	C	Foreign Exchange Future	0.40400	0.39400	0
23/12/2011	\$ / R On 18 June 2012	6.75	C	Foreign Exchange Future	1.65900	1.62800	4,850
23/12/2011	\$ / R On 18 June 2012	8.50	C	Foreign Exchange Future	0.48300	0.47100	0
23/12/2011	\$ / R On 18 June 2012	8.65	C	Foreign Exchange Future	0.43400	0.42300	0
23/12/2011	\$ / R On 18 June 2012	8.65	P	Foreign Exchange Future	0.70000	0.72500	0
23/12/2011	\$ / R On 18 June 2012	8.50	P	Foreign Exchange Future	0.59900	0.62300	200
23/12/2011	\$ / R On 18 June 2012	8.75	P	Foreign Exchange Future	0.77000	0.79600	132
23/12/2011	\$ / R On 18 June 2012	8.10	P	Foreign Exchange Future	0.36000	0.37900	132
23/12/2011	\$ / R On 18 June 2012	6.75	P	Foreign Exchange Future	0.02500	0.03000	0
23/12/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.07100	0.07800	0
23/12/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.08700	0.09500	0
23/12/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.07900	0.08600	0
23/12/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.48030	8.44530	6,456
23/12/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.39100	1.36300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	\$ / R On 17 September 2012	8.80	C	Foreign Exchange Future	0.55500	0.54300	0
23/12/2011	\$ / R On 17 September 2012	8.60	C	Foreign Exchange Future	0.61900	0.60600	0
23/12/2011	\$ / R On 17 September 2012	9.20	C	Foreign Exchange Future	0.44900	0.44000	5,500
23/12/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.35100	1.32400	0
23/12/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.43100	1.40300	16,000
23/12/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.31200	1.28500	37,000
23/12/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.47300	0.46300	360
23/12/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.91400	0.89500	0
23/12/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.33400	0.35000	360
23/12/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.09300	1.11800	0
23/12/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.10100	0.10800	0
23/12/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.13200	0.14000	0
23/12/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.12100	0.12900	0
23/12/2011	\$ / R On 17 September 2012	8.80	P	Foreign Exchange Future	0.87500	0.89800	1,500
23/12/2011	\$ / R On 17 September 2012	8.60	P	Foreign Exchange Future	0.73900	0.76100	4,000
23/12/2011	\$ / R On 17 September 2012	9.20	P	Foreign Exchange Future	1.16900	1.19500	0
23/12/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.11100	0.11800	0
23/12/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.57550	8.53980	0
23/12/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	1.17600	1.15300	0
23/12/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	1.14600	1.12500	0
23/12/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	1.20800	1.18400	0
23/12/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.61900	0.60800	540
23/12/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	1.01700	0.99800	300
23/12/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.14400	1.16800	0
23/12/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.28300	0.29400	0
23/12/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.44200	0.45800	540
23/12/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.32100	0.33500	0
23/12/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.30100	0.31300	0
23/12/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.67480	8.63910	0
23/12/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	1.19300	1.17400	0
23/12/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	1.16900	1.15100	0
23/12/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	1.21700	1.19800	0
23/12/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.76400	0.75200	180
23/12/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	1.12400	1.10700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.54900	0.56800	180
23/12/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.44200	0.45900	0
23/12/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.18900	1.21300	0
23/12/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.49400	0.51200	0
23/12/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.46800	0.48500	0
23/12/2011	\$ / R On 13 December 2013			Foreign Exchange Future	8.95820	8.92330	659
23/12/2011	\$ / R On 13 December 2013	8.98	C	Foreign Exchange Future	1.19200	1.17800	0
23/12/2011	\$ / R On 13 December 2013	8.93	C	Foreign Exchange Future	1.20900	1.19500	0
23/12/2011	\$ / R On 13 December 2013	9.03	C	Foreign Exchange Future	1.17500	1.16100	0
23/12/2011	\$ / R On 13 December 2013	9.03	P	Foreign Exchange Future	1.24500	1.26600	0
23/12/2011	\$ / R On 13 December 2013	8.93	P	Foreign Exchange Future	1.17900	1.20000	0
23/12/2011	\$ / R On 13 December 2013	8.98	P	Foreign Exchange Future	1.21200	1.23300	0
23/12/2011	\$ / R On 12 December 2014			Foreign Exchange Future	9.61530	9.57910	0
23/12/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	2.06000	2.04000	0
23/12/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	2.26500	2.24200	200
23/12/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	2.04100	2.02200	0
23/12/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	2.07800	2.05800	0
23/12/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	0.91300	0.92900	0
23/12/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.65000	0.66300	0
23/12/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	0.97600	0.99300	0
23/12/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	0.94500	0.96100	0
23/12/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.50190	10.46570	0
23/12/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.59200	2.57400	0
23/12/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.57400	2.55600	0
23/12/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.61100	2.59200	0
23/12/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.25900	1.27600	0
23/12/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.32200	1.34000	0
23/12/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.29000	1.30800	0
23/12/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	8.27890	8.24350	736
23/12/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.79073	0.76341	0
23/12/2011	\$ / R MAXI On 19 March 2012	8.20	C	Foreign Exchange Future	0.38150	0.36736	80
23/12/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.75097	0.72440	0
23/12/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.83157	0.80352	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.05267	0.06002	0
23/12/2011	\$ / R MAXI On 19 March 2012	8.20	P	Foreign Exchange Future	0.30260	0.32386	0
23/12/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.07207	0.08090	0
23/12/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.06183	0.06991	0
23/12/2011	\$ / R MAXI On 18 June 2012			Foreign Exchange Future	8.38380	8.34830	0
23/12/2011	\$ / R MAXI On 18 June 2012	8.35	C	Foreign Exchange Future	0.53821	0.52499	0
23/12/2011	\$ / R MAXI On 18 June 2012	8.40	C	Foreign Exchange Future	0.51966	0.50620	0
23/12/2011	\$ / R MAXI On 18 June 2012	8.30	C	Foreign Exchange Future	0.55755	0.54379	0
23/12/2011	\$ / R MAXI On 18 June 2012	8.30	P	Foreign Exchange Future	0.47375	0.49549	0
23/12/2011	\$ / R MAXI On 18 June 2012	8.40	P	Foreign Exchange Future	0.53586	0.55790	0
23/12/2011	\$ / R MAXI On 18 June 2012	8.35	P	Foreign Exchange Future	0.50441	0.52669	0
23/12/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.96420	12.91580	10,451
23/12/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.54300	1.49700	0
23/12/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.49500	1.44800	0
23/12/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.59200	1.54500	0
23/12/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.44700	1.40000	0
23/12/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	1.12900	1.08800	0
23/12/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.98200	1.93400	0
23/12/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	1.21600	1.17400	0
23/12/2011	£ / R On 19 March 2012	13.55	C	Foreign Exchange Future	0.25500	0.24700	9,000
23/12/2011	£ / R On 19 March 2012	12.85	C	Foreign Exchange Future	0.48700	0.46900	3,000
23/12/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.80400	0.77500	0
23/12/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.64000	1.59300	0
23/12/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	2.08000	2.03200	0
23/12/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	1.30600	1.26200	0
23/12/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.88400	1.83600	0
23/12/2011	£ / R On 19 March 2012	12.00	C	Foreign Exchange Future	1.04300	1.00500	0
23/12/2011	£ / R On 19 March 2012	11.95	C	Foreign Exchange Future	1.08600	1.04600	0
23/12/2011	£ / R On 19 March 2012	12.55	C	Foreign Exchange Future	0.64400	0.62000	0
23/12/2011	£ / R On 19 March 2012	12.55	P	Foreign Exchange Future	0.23000	0.25400	3,000
23/12/2011	£ / R On 19 March 2012	12.85	P	Foreign Exchange Future	0.37300	0.40300	0
23/12/2011	£ / R On 19 March 2012	11.95	P	Foreign Exchange Future	0.07200	0.08000	9,000
23/12/2011	£ / R On 19 March 2012	12.00	P	Foreign Exchange Future	0.07900	0.08900	768

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.02000	0.02000	0
23/12/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.04200	0.04600	0
23/12/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.01600	0.01600	0
23/12/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.02600	0.02700	0
23/12/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.14000	0.15900	0
23/12/2011	£ / R On 19 March 2012	13.55	P	Foreign Exchange Future	0.84100	0.88100	0
23/12/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.05200	0.05800	0
23/12/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.01800	0.01800	768
23/12/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.06500	0.07200	0
23/12/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.03300	0.03400	0
23/12/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.02800	0.02900	0
23/12/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.03100	0.03200	0
23/12/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.02900	0.03100	0
23/12/2011	£ / R On 18 June 2012			Foreign Exchange Future	13.11590	13.06690	2,985
23/12/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.43300	1.39900	0
23/12/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.47100	1.43600	0
23/12/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	1.39600	1.36200	0
23/12/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.18000	0.19500	0
23/12/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.15500	0.16900	0
23/12/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.16700	0.18200	0
23/12/2011	£ / R On 17 September 2012			Foreign Exchange Future	13.25420	13.20550	0
23/12/2011	£ / R On 17 September 2012	13.45	C	Foreign Exchange Future	0.88000	0.86300	0
23/12/2011	£ / R On 17 September 2012	13.50	C	Foreign Exchange Future	0.86200	0.84600	0
23/12/2011	£ / R On 17 September 2012	13.40	C	Foreign Exchange Future	0.89800	0.88000	0
23/12/2011	£ / R On 17 September 2012	13.40	P	Foreign Exchange Future	1.04400	1.07500	0
23/12/2011	£ / R On 17 September 2012	13.50	P	Foreign Exchange Future	1.10800	1.14100	0
23/12/2011	£ / R On 17 September 2012	13.45	P	Foreign Exchange Future	1.07600	1.10800	0
23/12/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10630	0.10560	4,421
23/12/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01641	0.01577	0
23/12/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00781	0.00743	0
23/12/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02633	0.02564	0
23/12/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00003	0.00004	0
23/12/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00151	0.00183	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00011	0.00017	0
23/12/2011	¥ / R On 18 June 2012			Foreign Exchange Future	0.10790	0.10720	0
23/12/2011	¥ / R On 18 June 2012	0.11	C	Foreign Exchange Future	0.00684	0.00656	0
23/12/2011	¥ / R On 18 June 2012	0.12	C	Foreign Exchange Future	0.00396	0.00381	0
23/12/2011	¥ / R On 18 June 2012	0.10	C	Foreign Exchange Future	0.01212	0.01165	0
23/12/2011	¥ / R On 18 June 2012	0.10	P	Foreign Exchange Future	0.00222	0.00245	0
23/12/2011	¥ / R On 18 June 2012	0.12	P	Foreign Exchange Future	0.01406	0.01461	0
23/12/2011	¥ / R On 18 June 2012	0.11	P	Foreign Exchange Future	0.00694	0.00736	0
23/12/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.82950	10.76600	22,301
23/12/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.81500	0.76500	0
23/12/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.77400	0.72600	0
23/12/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.85600	0.80500	0
23/12/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.79000	1.72900	0
23/12/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.69600	0.65200	0
23/12/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.07300	1.01700	0
23/12/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.84000	1.77700	0
23/12/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.98400	0.93000	0
23/12/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.46800	0.43700	0
23/12/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.38900	0.36300	0
23/12/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.65800	0.61800	0
23/12/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.25500	0.24100	0
23/12/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.16000	0.15400	0
23/12/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.32300	0.30500	0
23/12/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.12200	0.11800	0
23/12/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.30500	0.28700	0
23/12/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.30600	1.24700	0
23/12/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.20100	0.19100	0
23/12/2011	€ / R On 19 March 2012	10.80	C	Foreign Exchange Future	0.36600	0.34200	0
23/12/2011	€ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.28700	0.27100	3,400
23/12/2011	€ / R On 19 March 2012	11.60	C	Foreign Exchange Future	0.14400	0.13800	10,200
23/12/2011	€ / R On 19 March 2012	11.60	P	Foreign Exchange Future	0.91500	0.97200	0
23/12/2011	€ / R On 19 March 2012	10.80	P	Foreign Exchange Future	0.33700	0.37600	3,400
23/12/2011	€ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.45800	0.50500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.67200	0.72500	0
23/12/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.02700	0.03100	0
23/12/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.42600	0.47100	0
23/12/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.04300	1.10200	0
23/12/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.39400	0.43900	0
23/12/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.83100	0.88800	0
23/12/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.52600	0.57500	0
23/12/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.12900	0.15200	10,200
23/12/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.31000	0.34700	0
23/12/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.23900	0.27100	0
23/12/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.05500	0.06400	0
23/12/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.01100	0.01100	0
23/12/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.04400	0.05100	0
23/12/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.11700	0.13600	0
23/12/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.01100	0.01300	0
23/12/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.07700	0.08900	0
23/12/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.09500	0.11000	0
23/12/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.08600	0.09900	0
23/12/2011	€ / R On 18 June 2012			Foreign Exchange Future	10.97830	10.91340	14,011
23/12/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.85800	0.82000	0
23/12/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.82900	0.79200	0
23/12/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.89100	0.84900	0
23/12/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.26300	0.28600	0
23/12/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.30100	0.32900	0
23/12/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.28000	0.30700	0
23/12/2011	€ / R On 17 September 2012			Foreign Exchange Future	11.11830	11.05350	200
23/12/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.88700	0.84900	0
23/12/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.91600	0.87600	0
23/12/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.85900	0.82100	0
23/12/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.51600	0.54300	0
23/12/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.47300	0.49800	0
23/12/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.49400	0.52100	0
23/12/2011	€ / R On 13 December 2013			Foreign Exchange Future	11.58750	11.51470	500
23/12/2011	€ / R On 13 December 2013	11.49	C	Foreign Exchange Future	1.34900	1.31400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	€ / R On 13 December 2013	11.54	C	Foreign Exchange Future	1.33300	1.29600	0
23/12/2011	€ / R On 13 December 2013	11.44	C	Foreign Exchange Future	1.36700	1.33300	0
23/12/2011	€ / R On 13 December 2013	11.44	P	Foreign Exchange Future	1.22300	1.26100	0
23/12/2011	€ / R On 13 December 2013	11.54	P	Foreign Exchange Future	1.28900	1.32400	0
23/12/2011	€ / R On 13 December 2013	11.49	P	Foreign Exchange Future	1.25500	1.29200	0
23/12/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	8.33060	8.26850	41,435
23/12/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	1.10700	1.04900	0
23/12/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	1.06000	1.00300	0
23/12/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	1.15400	1.09600	0
23/12/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.96800	0.91200	0
23/12/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.39300	1.33300	0
23/12/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.67200	0.62400	0
23/12/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.92300	0.86800	0
23/12/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	1.34500	1.28500	0
23/12/2011	AU\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.56000	0.51700	0
23/12/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	2.13300	2.07100	0
23/12/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00200	0.00300	0
23/12/2011	AU\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.12900	0.14900	0
23/12/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.01400	0.01700	0
23/12/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.04200	0.05000	0
23/12/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.09100	0.10600	0
23/12/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.01200	0.01500	0
23/12/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.03700	0.04400	0
23/12/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.02300	0.02800	0
23/12/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.02900	0.03500	0
23/12/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.02600	0.03100	0
23/12/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	8.36720	8.30590	6,933
23/12/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.87800	0.83200	0
23/12/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.91500	0.86800	0
23/12/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.84200	0.79700	0
23/12/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.17500	0.19100	0
23/12/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.14800	0.16200	0
23/12/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.16100	0.17600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	AU\$ / R On 17 September 2012			Foreign Exchange Future	8.40400	8.34370	2,098
23/12/2011	AU\$ / R On 17 September 2012	8.24	C	Foreign Exchange Future	0.64700	0.61600	0
23/12/2011	AU\$ / R On 17 September 2012	8.29	C	Foreign Exchange Future	0.62300	0.59300	0
23/12/2011	AU\$ / R On 17 September 2012	8.19	C	Foreign Exchange Future	0.67100	0.63900	0
23/12/2011	AU\$ / R On 17 September 2012	8.19	P	Foreign Exchange Future	0.45300	0.48200	0
23/12/2011	AU\$ / R On 17 September 2012	8.29	P	Foreign Exchange Future	0.50500	0.53600	0
23/12/2011	AU\$ / R On 17 September 2012	8.24	P	Foreign Exchange Future	0.47900	0.50900	0
23/12/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	9.42610	9.35710	0
23/12/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	2.49200	2.43100	0
23/12/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	2.45200	2.39000	0
23/12/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	2.53300	2.47100	0
23/12/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.35700	0.36400	0
23/12/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.37600	0.38300	0
23/12/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.36600	0.37400	0
23/12/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	8.10080	8.03530	10
23/12/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.59200	0.54400	0
23/12/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.63500	0.58400	0
23/12/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.55100	0.50400	0
23/12/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.05000	0.06900	0
23/12/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.03400	0.04900	0
23/12/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.04100	0.05900	0
23/12/2011	CAD/ R On 18 June 2012			Foreign Exchange Future	8.19090	8.12470	0
23/12/2011	CAD/ R On 18 June 2012	8.15	C	Foreign Exchange Future	0.37600	0.34700	0
23/12/2011	CAD/ R On 18 June 2012	8.20	C	Foreign Exchange Future	0.35500	0.32700	0
23/12/2011	CAD/ R On 18 June 2012	8.10	C	Foreign Exchange Future	0.39900	0.36700	0
23/12/2011	CAD/ R On 18 June 2012	8.10	P	Foreign Exchange Future	0.30800	0.34200	0
23/12/2011	CAD/ R On 18 June 2012	8.20	P	Foreign Exchange Future	0.36400	0.40200	0
23/12/2011	CAD/ R On 18 June 2012	8.15	P	Foreign Exchange Future	0.33500	0.37200	0
23/12/2011	CF CANDO CAAN On 30 March 2012			Can-Do Future	0.39960	0.38460	100,000
23/12/2011	CF CANDO CAAO On 30 March 2012			Can-Do Future	0.08680	0.09480	100,000
23/12/2011	CF CANDO CAAS On 31 January 2012			Can-Do Future	0.15360	0.14420	12,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	CF CANDO CAAT On 29 February 2012			Can-Do Future	0.12010	0.11410	12,500
23/12/2011	CF CANDO CAAU On 31 January 2012			Can-Do Future	0.03770	0.04370	19,481
23/12/2011	CF CANDO CAAV On 29 February 2012			Can-Do Future	0.06530	0.07210	12,987
23/12/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.86350	8.80940	253
23/12/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.45200	0.42600	0
23/12/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.48000	0.45300	0
23/12/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.42400	0.40000	0
23/12/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.21100	0.24100	0
23/12/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.16700	0.19400	0
23/12/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.18900	0.21700	0
23/12/2011	CHF / R On 18 June 2012			Foreign Exchange Future	8.99890	8.94430	0
23/12/2011	CHF / R On 18 June 2012	9.10	C	Foreign Exchange Future	0.51800	0.50000	0
23/12/2011	CHF / R On 18 June 2012	9.15	C	Foreign Exchange Future	0.50100	0.48300	0
23/12/2011	CHF / R On 18 June 2012	9.05	C	Foreign Exchange Future	0.53700	0.51700	0
23/12/2011	CHF / R On 18 June 2012	9.05	P	Foreign Exchange Future	0.58800	0.62300	0
23/12/2011	CHF / R On 18 June 2012	9.15	P	Foreign Exchange Future	0.65200	0.68900	0
23/12/2011	CHF / R On 18 June 2012	9.10	P	Foreign Exchange Future	0.61900	0.65600	0
23/12/2011	NZ\$ / R On 19 March 2012			Foreign Exchange Future	6.38780	6.34070	0
23/12/2011	NZ\$ / R On 19 March 2012	6.28	C	Foreign Exchange Future	0.23400	0.20800	0
23/12/2011	NZ\$ / R On 19 March 2012	6.29	C	Foreign Exchange Future	0.22800	0.20300	0
23/12/2011	NZ\$ / R On 19 March 2012	6.27	C	Foreign Exchange Future	0.24000	0.21300	0
23/12/2011	NZ\$ / R On 19 March 2012	6.27	P	Foreign Exchange Future	0.12600	0.14600	0
23/12/2011	NZ\$ / R On 19 March 2012	6.29	P	Foreign Exchange Future	0.13400	0.15600	0
23/12/2011	NZ\$ / R On 19 March 2012	6.28	P	Foreign Exchange Future	0.13000	0.15100	0
23/12/2011	NZ\$ / R On 18 June 2012			Foreign Exchange Future	6.43150	6.38430	0
23/12/2011	NZ\$ / R On 18 June 2012	6.30	C	Foreign Exchange Future	0.37200	0.34800	0
23/12/2011	NZ\$ / R On 18 June 2012	6.35	C	Foreign Exchange Future	0.34700	0.32400	0
23/12/2011	NZ\$ / R On 18 June 2012	6.25	C	Foreign Exchange Future	0.39800	0.37300	0
23/12/2011	NZ\$ / R On 18 June 2012	6.25	P	Foreign Exchange Future	0.21700	0.23900	0
23/12/2011	NZ\$ / R On 18 June 2012	6.35	P	Foreign Exchange Future	0.26600	0.29000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2011	NZ\$ / R On 18 June 2012	6.30	P	Foreign Exchange Future	0.24100	0.26400	0
23/12/2011	PULA / R On 19 March 2012			Foreign Exchange Future	1.10710	1.10280	0
23/12/2011	PULA / R On 19 March 2012	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
23/12/2011	PULA / R On 19 March 2012	1.12	C	Foreign Exchange Future	0.00000	0.00000	0
23/12/2011	PULA / R On 19 March 2012	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
23/12/2011	PULA / R On 19 March 2012	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
23/12/2011	PULA / R On 19 March 2012	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
23/12/2011	PULA / R On 19 March 2012	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
23/12/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.30430	1.29850	0
23/12/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.11830	0.11390	0
23/12/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.08340	0.07990	0
23/12/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.15980	0.15480	0
23/12/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00550	0.00630	0
23/12/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.02910	0.03140	0
23/12/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01400	0.01540	0
23/12/2011	YUAN/R On 18 June 2012			Foreign Exchange Future	1.31870	1.31300	0
23/12/2011	YUAN/R On 18 June 2012	1.15	C	Foreign Exchange Future	0.18480	0.18050	0
23/12/2011	YUAN/R On 18 June 2012	1.20	C	Foreign Exchange Future	0.14780	0.14400	0
23/12/2011	YUAN/R On 18 June 2012	1.10	C	Foreign Exchange Future	0.22670	0.22190	0
23/12/2011	YUAN/R On 18 June 2012	1.10	P	Foreign Exchange Future	0.00800	0.00890	0
23/12/2011	YUAN/R On 18 June 2012	1.20	P	Foreign Exchange Future	0.02910	0.03100	0
23/12/2011	YUAN/R On 18 June 2012	1.15	P	Foreign Exchange Future	0.01610	0.01750	0
<b>Future Open Interest</b>							<b>632,590.00</b>
<b>Option Open Interest</b>							<b>245,776.00</b>
<b>Grand Total</b>							<b>878,366.00</b>