



JSE Interest Rate Exchange

Currency Futures & Options Weekly Statistics

From: 04/07/2011 To: 08/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.04320	9.07860	0
04/07/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.04200	1.08000	0
04/07/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00200	0
04/07/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	0.99300	1.03000	0
04/07/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
04/07/2011	\$ / R On 19-September-11	5.85	C	Foreign Exchange Future	0.94300	0.00000	0
04/07/2011	\$ / R On 19-September-11	5.85	P	Foreign Exchange Future	0.00200	0.00000	0
04/07/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	0.95400	0.99200	0
04/07/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.02000	0.02100	0
04/07/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	0.90900	0.00000	0
04/07/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.02500	0.00000	0
04/07/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.77600	0.81400	0
04/07/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.04200	0.04300	5,000
04/07/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.69300	0.72900	0
04/07/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.05900	0.05800	0
04/07/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.65200	0.68800	0
04/07/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.06800	0.06700	0
04/07/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.61300	0.64900	0
04/07/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.07900	0.07800	0
04/07/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.57500	0.61000	0
04/07/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.09100	0.08900	0
04/07/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.53900	0.57300	0
04/07/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.10500	0.10200	0
04/07/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.32200	0.35600	0
04/07/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.08100	0.07800	8,880
04/07/2011	\$ / R On 19-September-11	6.60	C	Foreign Exchange Future	0.28800	0.32000	6,060
04/07/2011	\$ / R On 19-September-11	6.60	P	Foreign Exchange Future	0.09700	0.09200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.53300	0.56000	0
04/07/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.20300	0.19500	0
04/07/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.50300	0.52900	0
04/07/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.22300	0.21400	0
04/07/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.47400	0.49900	0
04/07/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.24400	0.23400	0
04/07/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.44600	0.47000	0
04/07/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.26600	0.25500	0
04/07/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.42000	0.44300	0
04/07/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.29000	0.27800	0
04/07/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.13600	0.15900	6,000
04/07/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.24500	0.23100	10,000
04/07/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.12100	0.14200	0
04/07/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.28000	0.26400	0
04/07/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.35300	0.37300	0
04/07/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.35900	0.34400	0
04/07/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.34700	0.36700	0
04/07/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.36700	0.35200	1,000
04/07/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.33300	0.35300	0
04/07/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.38900	0.37400	0
04/07/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.31600	0.33400	0
04/07/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.42200	0.40500	0
04/07/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.31100	0.32900	0
04/07/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.43100	0.41400	0
04/07/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.51500	0.53700	13,000
04/07/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.47100	0.45500	0
04/07/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.49400	0.51400	0
04/07/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.50000	0.48200	0
04/07/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.47500	0.49500	0
04/07/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.53100	0.51300	0
04/07/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.45800	0.47700	11,000
04/07/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.56400	0.54500	0
04/07/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.14400	0.16100	0
04/07/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.61000	0.59000	0
04/07/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.22600	0.24000	0
04/07/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.64600	0.62500	0
04/07/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.21500	0.22800	0
04/07/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.68500	0.66300	0
04/07/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.11900	0.13300	500
04/07/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.73500	0.71200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.19400	0.20700	0
04/07/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.76400	0.74200	0
04/07/2011	\$ / R On 19-September-11	7.60	C	Foreign Exchange Future	0.02800	0.03800	200
04/07/2011	\$ / R On 19-September-11	7.60	P	Foreign Exchange Future	0.83700	0.81000	0
04/07/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.44400	0.46100	0
04/07/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.79300	0.77200	0
04/07/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.43000	0.44700	0
04/07/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.82900	0.80800	0
04/07/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.41600	0.43300	0
04/07/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.86500	0.84400	0
04/07/2011	\$ / R On 19-September-11	7.80	C	Foreign Exchange Future	0.01900	0.02700	15,000
04/07/2011	\$ / R On 19-September-11	7.80	P	Foreign Exchange Future	1.02800	0.99900	0
04/07/2011	\$ / R On 19-December-11	7.90	C	Foreign Exchange Future	0.07300	0.08300	0
04/07/2011	\$ / R On 19-December-11	7.90	P	Foreign Exchange Future	1.08900	1.06200	0
04/07/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.13300	0.14200	0
04/07/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.10300	1.07700	0
04/07/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.18000	1.20200	200
04/07/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.89300	0.88000	0
04/07/2011	\$ / R On 19-December-11	8.05	C	Foreign Exchange Future	0.06200	0.07100	0
04/07/2011	\$ / R On 19-December-11	8.05	P	Foreign Exchange Future	1.22800	1.20000	0
04/07/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01200	0.01700	0
04/07/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.32100	1.28900	0
04/07/2011	\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.01100	0.01600	0
04/07/2011	\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	1.37000	1.33800	0
04/07/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.09900	0.10600	0
04/07/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.41900	1.39100	0
04/07/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.09500	0.10200	0
04/07/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.46500	1.43700	0
04/07/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.02000	1.03900	0
04/07/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.18300	1.16700	0
04/07/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.00400	1.02300	0
04/07/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.21700	1.20100	0
04/07/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	0.98900	1.00700	0
04/07/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.25200	1.23500	0
04/07/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.37700	1.39400	0
04/07/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.48400	1.46500	0
04/07/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.36100	1.37800	0
04/07/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.51800	1.49900	0
04/07/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.34600	1.36200	0
04/07/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.55300	1.53300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00200	0
04/07/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	3.00900	2.97400	0
04/07/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.88400	6.92060	20
04/07/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.25218	0.27533	0
04/07/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.31818	0.30473	0
04/07/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.23479	0.25698	0
04/07/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.35079	0.33638	0
04/07/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.21867	0.23992	0
04/07/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.38467	0.36932	0
04/07/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.08484	0.10262	0
04/07/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.39354	0.37502	0
04/07/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.07552	0.09219	0
04/07/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.43422	0.41459	0
04/07/2011	£ / R On 18-June-12			Foreign Exchange Future	11.32510	11.37290	0
04/07/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.71800	0.76600	0
04/07/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.18500	0.18600	0
04/07/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.39100	0.43100	0
04/07/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.14500	0.13800	0
04/07/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.59000	0.64100	0
04/07/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.25700	0.26100	0
04/07/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.32800	0.36600	0
04/07/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.18200	0.17300	0
04/07/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.27000	0.30700	0
04/07/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.22400	0.21400	630
04/07/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.67500	0.70500	0
04/07/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.40100	0.38700	0
04/07/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.22400	0.25400	0
04/07/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.27800	0.26100	1,200
04/07/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.62200	0.65100	0
04/07/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.44800	0.43300	0
04/07/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.57300	0.60000	0
04/07/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.49900	0.48200	0
04/07/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.15500	0.17900	0
04/07/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.40900	0.38600	0
04/07/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.14200	0.16400	1,200
04/07/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.44600	0.42100	0
04/07/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.12900	0.15000	0
04/07/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.48300	0.45700	0
04/07/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.31200	0.35800	0
04/07/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.57900	0.57800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.47100	0.49300	0
04/07/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.64700	0.62500	0
04/07/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.45300	0.47400	0
04/07/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.67900	0.65600	0
04/07/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.43600	0.45700	0
04/07/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.71200	0.68900	0
04/07/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.42000	0.44000	0
04/07/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.74600	0.72200	0
04/07/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.40400	0.42300	0
04/07/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.78000	0.75500	0
04/07/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.22800	0.26100	0
04/07/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.79500	0.78100	0
04/07/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.21700	0.24800	0
04/07/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.83400	0.81800	0
04/07/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.36100	0.37800	0
04/07/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.88700	0.86000	0
04/07/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.19600	0.22300	0
04/07/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.91300	0.89300	0
04/07/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.47500	0.49400	0
04/07/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.95000	0.92100	0
04/07/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.46000	0.47900	0
04/07/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.98500	0.95600	0
04/07/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.44600	0.46400	0
04/07/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	1.02100	0.99100	0
04/07/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.02700	0.03300	0
04/07/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.23100	1.19000	200
04/07/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.12400	0.13600	0
04/07/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.29100	1.25600	250
04/07/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.23000	0.24200	0
04/07/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.35600	1.32400	0
04/07/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08530	0.08560	0
04/07/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01539	0.01569	0
04/07/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00009	0.00009	0
04/07/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00695	0.00718	0
04/07/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00165	0.00158	0
04/07/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00273	0.00285	0
04/07/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00743	0.00725	0
04/07/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/07/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41590	11.41560	0
04/07/2011	€ / R On 19-March-12			Foreign Exchange Future	10.04710	10.07890	5,003

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.12800	1.15900	0
04/07/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.08100	0.08000	0
04/07/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.08500	1.11600	0
04/07/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.08800	0.08700	0
04/07/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.74400	0.77400	0
04/07/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.10400	0.10000	0
04/07/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.67000	0.69800	0
04/07/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.13000	0.12400	0
04/07/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.56600	0.59200	0
04/07/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.17600	0.16800	0
04/07/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.34900	0.37700	0
04/07/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.11500	0.10900	2,065
04/07/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.31600	0.34300	0
04/07/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.13200	0.12500	0
04/07/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.28500	0.31000	0
04/07/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.15100	0.14200	0
04/07/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.44400	0.46700	0
04/07/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.25400	0.24300	0
04/07/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.56600	0.59100	0
04/07/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.31900	0.31200	0
04/07/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.39000	0.41100	0
04/07/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.30000	0.28700	0
04/07/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.51300	0.53500	0
04/07/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.36600	0.35600	0
04/07/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.32100	0.33900	0
04/07/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.38100	0.36500	0
04/07/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.43900	0.46000	0
04/07/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.44200	0.43100	0
04/07/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.41900	0.43900	0
04/07/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.47200	0.46000	0
04/07/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.40100	0.42000	0
04/07/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.50400	0.49100	0
04/07/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.36600	0.38400	0
04/07/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.56900	0.55500	0
04/07/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.05800	0.06700	3,590
04/07/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.62400	0.59900	0
04/07/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.04100	0.04800	0
04/07/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.75700	0.73000	0
04/07/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.26700	0.28100	0
04/07/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.82000	0.80200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.03200	0.03800	0
04/07/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.84800	0.82000	0
04/07/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.26450	8.25820	0
04/07/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.06500	1.10600	0
04/07/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01800	0.01800	0
04/07/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.66500	0.70500	0
04/07/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.03700	0.03300	0
04/07/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.62300	0.66200	0
04/07/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.04500	0.04000	0
04/07/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.58100	0.62000	0
04/07/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.05300	0.04800	0
04/07/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.48700	0.52900	0
04/07/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.02600	0.02300	0
04/07/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.44300	0.48400	0
04/07/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.03200	0.02800	0
04/07/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.44800	0.47800	0
04/07/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.15100	0.14000	0
04/07/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.41500	0.44500	0
04/07/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.16800	0.15700	0
04/07/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.20800	0.24300	0
04/07/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.09700	0.08700	0
04/07/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.17600	0.20900	0
04/07/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.11500	0.10300	0
04/07/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.30000	0.32600	0
04/07/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.25300	0.23800	0
04/07/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.42100	1.41800	0
04/07/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40700	0.41000	0
04/07/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.39300	1.38900	0
04/07/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.42900	0.43100	0
04/07/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.36500	1.36100	0
04/07/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.45100	0.45300	0
04/07/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.22000	0.23700	0
04/07/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.37300	0.34900	0
04/07/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.20400	0.22000	0
04/07/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.40700	0.38200	0
04/07/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12700	0.14500	0
04/07/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.39900	0.37300	0
04/07/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.04700	0.05800	0
04/07/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.38600	0.35200	0
04/07/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.13000	0.14000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.63300	0.60200	0
04/07/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01300	0.01600	0
04/07/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.75200	0.71000	0
04/07/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.01100	0.01400	0
04/07/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.80000	0.75800	0
04/07/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00900	0.01200	0
04/07/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.84800	0.80600	0
04/07/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00700	0.00900	0
04/07/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.94600	0.90300	0
04/07/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.12970	7.16080	0
04/07/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.47000	0.50100	0
04/07/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.02000	0.02000	0
04/07/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.42900	0.45700	0
04/07/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.09900	0.09600	0
04/07/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.39400	0.42100	0
04/07/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.11400	0.11000	0
04/07/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.36000	0.38600	0
04/07/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.13000	0.12500	0
04/07/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.19800	0.21700	0
04/07/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.26800	0.25600	0
04/07/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.18000	0.19800	0
04/07/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.30000	0.28700	0
04/07/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.16400	0.18100	0
04/07/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.33400	0.32000	0
04/07/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.13500	0.15100	0
04/07/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.40500	0.39000	0
04/07/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.12300	0.13800	0
04/07/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.44300	0.42700	0
04/07/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.02200	0.02900	0
04/07/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.52200	0.49800	0
04/07/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.09300	0.10500	0
04/07/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.56300	0.54400	0
04/07/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.08500	0.09600	0
04/07/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.60500	0.58500	0
04/07/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01000	0.01400	0
04/07/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.71000	0.68300	0
04/07/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00800	0.01200	0
04/07/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.75800	0.73100	0
04/07/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00700	0.01000	0
04/07/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.80700	0.77900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00500	0.00700	0
04/07/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.90500	0.87600	0
04/07/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03880	0.03550	22,388
04/07/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.09160	0.10200	21,898
04/07/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.11950	8.16630	25
04/07/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.47600	0.51600	0
04/07/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.07200	0.06600	0
04/07/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.60000	0.63700	0
04/07/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.13100	0.12100	0
04/07/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.40200	0.44000	0
04/07/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.09800	0.09000	0
04/07/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.53500	0.56900	0
04/07/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.16600	0.15300	0
04/07/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.33400	0.37000	0
04/07/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.13000	0.12000	0
04/07/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.30200	0.33700	0
04/07/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.14800	0.13700	0
04/07/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.44600	0.47700	0
04/07/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.22700	0.21100	0
04/07/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.39300	0.42200	0
04/07/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.27400	0.25600	0
04/07/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.32500	0.34900	0
04/07/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.35600	0.33300	0
04/07/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.28800	0.31000	0
04/07/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.41900	0.39400	0
04/07/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.27100	0.29200	0
04/07/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.45200	0.42600	0
04/07/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.25500	0.27500	0
04/07/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.48600	0.45900	0
04/07/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.09300	0.10900	0
04/07/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.48900	0.45900	0
04/07/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.22600	0.24400	0
04/07/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.55700	0.52800	0
04/07/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.21200	0.23000	0
04/07/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.59300	0.56400	0
04/07/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.20000	0.21600	0
04/07/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.63100	0.60000	0
04/07/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.18800	0.20400	0
04/07/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.66900	0.63800	0
04/07/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.16700	0.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.74800	0.71500	0
04/07/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.14900	0.16100	0
04/07/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.83000	0.79500	0
04/07/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.03400	0.04100	0
04/07/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.88000	0.84100	0
04/07/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.13300	0.14400	0
04/07/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.91400	0.87800	0
04/07/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.12500	0.13600	0
04/07/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.95600	0.92000	0
04/07/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.02400	0.03000	0
04/07/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	1.02000	0.98000	0
04/07/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.02200	0.02700	0
04/07/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	1.06800	1.02700	0
04/07/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.02000	0.02400	0
04/07/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	1.11600	1.07400	0
04/07/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.10000	0.10900	0
04/07/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	1.13100	1.09300	0
04/07/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.09500	0.10300	0
04/07/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	1.17600	1.13700	0
04/07/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.01400	0.01700	0
04/07/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	1.26000	1.21700	0
04/07/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.07700	0.08400	0
04/07/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.35800	1.31800	0
04/07/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.07300	0.08000	0
04/07/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	1.40400	1.36400	0
04/07/2011	RAIN On 19-September-11			Foreign Exchange Future	13,865.40000	13,922.07000	0
04/07/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.06980	1.07460	0
04/07/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.05130	0.05500	0
04/07/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.03150	0.03040	0
04/07/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03140	0.03410	0
04/07/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.06160	0.05950	0
04/07/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.01940	0.02140	0
04/07/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09960	0.09680	0
05/07/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.05820	9.04320	0
05/07/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.10700	0.00000	0
05/07/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
05/07/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.05700	1.04200	0
05/07/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
05/07/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.00700	0.99300	0
05/07/2011	\$ / R On 19-September-11	5.80	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
05/07/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.06200	0.00000	0
05/07/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.01300	0.00000	0
05/07/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	0.96900	0.95400	0
05/07/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.02000	0.02000	0
05/07/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	0.92300	0.90900	0
05/07/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.02400	0.02500	0
05/07/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.79000	0.77600	0
05/07/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.04100	0.04200	5,000
05/07/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.70500	0.69300	0
05/07/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.05600	0.05900	0
05/07/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.66500	0.65200	0
05/07/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.06600	0.06800	0
05/07/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.62500	0.61300	0
05/07/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.07600	0.07900	0
05/07/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.58600	0.57500	0
05/07/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.08700	0.09100	0
05/07/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.54900	0.53900	0
05/07/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.10000	0.10500	0
05/07/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.33000	0.32200	0
05/07/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.07400	0.08100	8,880
05/07/2011	\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.44500	0.00000	0
05/07/2011	\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.14600	0.00000	0
05/07/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.54100	0.53300	0
05/07/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.19600	0.20300	0
05/07/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.51000	0.50300	0
05/07/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.21500	0.22300	0
05/07/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.48100	0.47400	0
05/07/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.23600	0.24400	0
05/07/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.45200	0.44600	0
05/07/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.25700	0.26600	0
05/07/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.42500	0.42000	0
05/07/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.28000	0.29000	0
05/07/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.14200	0.13600	6,000
05/07/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.23600	0.24500	10,000
05/07/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.12600	0.12100	0
05/07/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.27000	0.28000	0
05/07/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.36000	0.35300	0
05/07/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.35100	0.35900	0
05/07/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.35400	0.34700	0
05/07/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.35900	0.36700	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.34100	0.33300	0
05/07/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.38200	0.38900	0
05/07/2011	\$ / R On 19-September-11	7.05	C	Foreign Exchange Future	0.10000	0.00000	0
05/07/2011	\$ / R On 19-September-11	7.05	P	Foreign Exchange Future	0.34400	0.00000	0
05/07/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.32300	0.31600	0
05/07/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.41400	0.42200	0
05/07/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.31800	0.31100	0
05/07/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.42300	0.43100	0
05/07/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.52000	0.51500	13,000
05/07/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.46500	0.47100	0
05/07/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.50100	0.49400	0
05/07/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.49600	0.50000	0
05/07/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.48200	0.47500	0
05/07/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.52700	0.53100	0
05/07/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.46400	0.45800	11,000
05/07/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.55900	0.56400	0
05/07/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.15000	0.14400	0
05/07/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.60100	0.61000	0
05/07/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.23100	0.22600	0
05/07/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.63600	0.64600	0
05/07/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.22000	0.21500	0
05/07/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.67500	0.68500	0
05/07/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12400	0.11900	500
05/07/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.72500	0.73500	0
05/07/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.19900	0.19400	0
05/07/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.75400	0.76400	0
05/07/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.10900	0.00000	0
05/07/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.81000	0.00000	0
05/07/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.44700	0.44400	0
05/07/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.78900	0.79300	0
05/07/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.43300	0.43000	0
05/07/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.82500	0.82900	0
05/07/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.41900	0.41600	0
05/07/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.86100	0.86500	0
05/07/2011	\$ / R On 19-December-11	7.80	C	Foreign Exchange Future	0.08600	0.00000	0
05/07/2011	\$ / R On 19-December-11	7.80	P	Foreign Exchange Future	0.98700	0.00000	0
05/07/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.14900	0.00000	0
05/07/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	1.00400	0.00000	0
05/07/2011	\$ / R On 19-December-11	7.90	C	Foreign Exchange Future	0.07700	0.07300	0
05/07/2011	\$ / R On 19-December-11	7.90	P	Foreign Exchange Future	1.07800	1.08900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.13600	0.13300	0
05/07/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.09100	1.10300	0
05/07/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.16200	1.18000	200
05/07/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.90100	0.89300	0
05/07/2011	\$ / R On 19-December-11	8.05	C	Foreign Exchange Future	0.06500	0.06200	0
05/07/2011	\$ / R On 19-December-11	8.05	P	Foreign Exchange Future	1.21600	1.22800	0
05/07/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01200	0.01200	0
05/07/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.30600	1.32100	0
05/07/2011	\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.01200	0.01100	0
05/07/2011	\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	1.35600	1.37000	0
05/07/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.11000	0.00000	0
05/07/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.31500	0.00000	0
05/07/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.10200	0.09900	0
05/07/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.40700	1.41900	0
05/07/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.09800	0.09500	0
05/07/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.45300	1.46500	0
05/07/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.00200	1.02000	0
05/07/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.19100	1.18300	0
05/07/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	0.98700	1.00400	0
05/07/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.22600	1.21700	0
05/07/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	0.97100	0.98900	0
05/07/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.26000	1.25200	0
05/07/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.38000	1.37700	0
05/07/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.47200	1.48400	0
05/07/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.36400	1.36100	0
05/07/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.50600	1.51800	0
05/07/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.34900	1.34600	0
05/07/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.54100	1.55300	0
05/07/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.99400	3.00900	0
05/07/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.89860	6.88400	20
05/07/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.26057	0.25218	0
05/07/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.31197	0.31818	0
05/07/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.24282	0.23479	0
05/07/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.34422	0.35079	0
05/07/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.22635	0.21867	0
05/07/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.37775	0.38467	0
05/07/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.08877	0.08484	0
05/07/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.38307	0.39354	0
05/07/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.07910	0.07552	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.42340	0.43422	0
05/07/2011	£ / R On 18-June-12			Foreign Exchange Future	11.37840	11.32510	0
05/07/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.75500	0.71800	0
05/07/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.17000	0.18500	0
05/07/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.42300	0.39100	0
05/07/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.12500	0.14500	0
05/07/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.62300	0.59000	0
05/07/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.23800	0.25700	0
05/07/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.35600	0.32800	0
05/07/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.15800	0.18200	0
05/07/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.30000	0.27000	0
05/07/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.20200	0.22400	630
05/07/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.71100	0.67500	0
05/07/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.38400	0.40100	0
05/07/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.25400	0.22400	0
05/07/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.25600	0.27800	1,200
05/07/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.65600	0.62200	0
05/07/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.42900	0.44800	0
05/07/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.60800	0.57300	0
05/07/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.48100	0.49900	0
05/07/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.18000	0.15500	0
05/07/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.38200	0.40900	0
05/07/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.16500	0.14200	1,200
05/07/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.41700	0.44600	0
05/07/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.15100	0.12900	0
05/07/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.45300	0.48300	0
05/07/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.34000	0.31200	0
05/07/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.55500	0.57900	0
05/07/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.50500	0.47100	0
05/07/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.62800	0.64700	0
05/07/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.48700	0.45300	0
05/07/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.66000	0.67900	0
05/07/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.46900	0.43600	0
05/07/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.69200	0.71200	0
05/07/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.45200	0.42000	0
05/07/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.72500	0.74600	0
05/07/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.43500	0.40400	0
05/07/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.75800	0.78000	0
05/07/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.25200	0.22800	0
05/07/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.76700	0.79500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.24000	0.21700	0
05/07/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.80500	0.83400	0
05/07/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.39000	0.36100	0
05/07/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.86300	0.88700	0
05/07/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.21700	0.19600	0
05/07/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.88200	0.91300	0
05/07/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.50500	0.47500	0
05/07/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.92700	0.95000	0
05/07/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.49000	0.46000	0
05/07/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.96200	0.98500	0
05/07/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.47600	0.44600	0
05/07/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.99800	1.02100	0
05/07/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.03400	0.02700	0
05/07/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.18600	1.23100	200
05/07/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.13900	0.12400	0
05/07/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.25400	1.29100	250
05/07/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.25200	0.23000	0
05/07/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.32500	1.35600	0
05/07/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08520	0.08530	0
05/07/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01560	0.01539	0
05/07/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00040	0.00009	0
05/07/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00775	0.00695	0
05/07/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00255	0.00165	0
05/07/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00351	0.00273	0
05/07/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00831	0.00743	0
05/07/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/07/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41600	11.41590	0
05/07/2011	€ / R On 19-March-12			Foreign Exchange Future	10.03680	10.04710	5,003
05/07/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.11900	1.12800	0
05/07/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.08200	0.08100	0
05/07/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.07800	1.08500	0
05/07/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.09100	0.08800	0
05/07/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.73700	0.74400	0
05/07/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.10800	0.10400	0
05/07/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.66300	0.67000	0
05/07/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.13400	0.13000	0
05/07/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.56000	0.56600	0
05/07/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.18100	0.17600	0
05/07/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.33800	0.34900	0
05/07/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.11400	0.11500	2,065

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.30500	0.31600	0
05/07/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.13100	0.13200	0
05/07/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.27300	0.28500	0
05/07/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.14900	0.15100	0
05/07/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.43900	0.44400	0
05/07/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.26000	0.25400	0
05/07/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.56300	0.56600	0
05/07/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.32600	0.31900	0
05/07/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.38900	0.39000	0
05/07/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.31000	0.30000	0
05/07/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.50900	0.51300	0
05/07/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.37200	0.36600	0
05/07/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.32800	0.32100	0
05/07/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.39900	0.38100	0
05/07/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.44600	0.43900	0
05/07/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.45900	0.44200	0
05/07/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.42600	0.41900	0
05/07/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.48900	0.47200	0
05/07/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.40800	0.40100	0
05/07/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.52100	0.50400	0
05/07/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.37300	0.36600	0
05/07/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.58600	0.56900	0
05/07/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.06100	0.05800	3,590
05/07/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.63700	0.62400	0
05/07/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.04400	0.04100	0
05/07/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.77000	0.75700	0
05/07/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.27500	0.26700	0
05/07/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.83800	0.82000	0
05/07/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.03500	0.03200	0
05/07/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.86100	0.84800	0
05/07/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.25960	8.26450	0
05/07/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.06600	1.06500	0
05/07/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01600	0.01800	0
05/07/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.66600	0.66500	0
05/07/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.03700	0.03700	0
05/07/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.62300	0.62300	0
05/07/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.04400	0.04500	0
05/07/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.58200	0.58100	0
05/07/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.05300	0.05300	0
05/07/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.48200	0.48700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.02000	0.02600	0
05/07/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.43700	0.44300	0
05/07/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.02500	0.03200	0
05/07/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.44100	0.44800	0
05/07/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.14100	0.15100	0
05/07/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.40800	0.41500	0
05/07/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.15800	0.16800	0
05/07/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.19800	0.20800	0
05/07/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.08600	0.09700	0
05/07/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.16600	0.17600	0
05/07/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.10400	0.11500	0
05/07/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.29100	0.30000	0
05/07/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.24100	0.25300	0
05/07/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.41600	1.42100	0
05/07/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40600	0.40700	0
05/07/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.37900	1.39300	0
05/07/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.41900	0.42900	0
05/07/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.35100	1.36500	0
05/07/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.44100	0.45100	0
05/07/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.20800	0.22000	0
05/07/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.35800	0.37300	0
05/07/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.19100	0.20400	0
05/07/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.39100	0.40700	0
05/07/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12700	0.12700	0
05/07/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.39800	0.39900	0
05/07/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.04000	0.04700	0
05/07/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.37800	0.38600	0
05/07/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.11500	0.13000	0
05/07/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.61500	0.63300	0
05/07/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01000	0.01300	0
05/07/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.74800	0.75200	0
05/07/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00800	0.01100	0
05/07/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.79600	0.80000	0
05/07/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00700	0.00900	0
05/07/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.84500	0.84800	0
05/07/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00500	0.00700	0
05/07/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.94300	0.94600	0
05/07/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.14140	7.12970	0
05/07/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.48000	0.47000	0
05/07/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.01800	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.43800	0.42900	0
05/07/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.09700	0.09900	0
05/07/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.40200	0.39400	0
05/07/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.11100	0.11400	0
05/07/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.36700	0.36000	0
05/07/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.12600	0.13000	0
05/07/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.20500	0.19800	0
05/07/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.26400	0.26800	0
05/07/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.18700	0.18000	0
05/07/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.29600	0.30000	0
05/07/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.17000	0.16400	0
05/07/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.32900	0.33400	0
05/07/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.14100	0.13500	0
05/07/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.40000	0.40500	0
05/07/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.12900	0.12300	0
05/07/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.43800	0.44300	0
05/07/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.02300	0.02200	0
05/07/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.51100	0.52200	0
05/07/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.09700	0.09300	0
05/07/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.55600	0.56300	0
05/07/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.08900	0.08500	0
05/07/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.59800	0.60500	0
05/07/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01100	0.01000	0
05/07/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.69900	0.71000	0
05/07/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00900	0.00800	0
05/07/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.74700	0.75800	0
05/07/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00700	0.00700	0
05/07/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.79500	0.80700	0
05/07/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00500	0.00500	0
05/07/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.89300	0.90500	0
05/07/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03880	0.03880	22,388
05/07/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.09530	0.09160	21,898
05/07/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.16870	8.11950	25
05/07/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.51000	0.47600	0
05/07/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.05800	0.07200	0
05/07/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.63000	0.60000	0
05/07/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.11100	0.13100	0
05/07/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.43200	0.40200	0
05/07/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.08000	0.09800	0
05/07/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.56200	0.53500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.14300	0.16600	0
05/07/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.36000	0.33400	0
05/07/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.10800	0.13000	0
05/07/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.32600	0.30200	0
05/07/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.12400	0.14800	0
05/07/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.46900	0.44600	0
05/07/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.20000	0.22700	0
05/07/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.41400	0.39300	0
05/07/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.24500	0.27400	0
05/07/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.34200	0.32500	0
05/07/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.32300	0.35600	0
05/07/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.30300	0.28800	0
05/07/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.38400	0.41900	0
05/07/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.28500	0.27100	0
05/07/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.41600	0.45200	0
05/07/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.26800	0.25500	0
05/07/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.44900	0.48600	0
05/07/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.10000	0.09300	0
05/07/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.44800	0.48900	0
05/07/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.23700	0.22600	0
05/07/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.51800	0.55700	0
05/07/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.22300	0.21200	0
05/07/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.55400	0.59300	0
05/07/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.21000	0.20000	0
05/07/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.59100	0.63100	0
05/07/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.19800	0.18800	0
05/07/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.62900	0.66900	0
05/07/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.17500	0.16700	0
05/07/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.70600	0.74800	0
05/07/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.15600	0.14900	0
05/07/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.78700	0.83000	0
05/07/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.03600	0.03400	0
05/07/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.83400	0.88000	0
05/07/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.13900	0.13300	0
05/07/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.87000	0.91400	0
05/07/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.13100	0.12500	0
05/07/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.91200	0.95600	0
05/07/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.02600	0.02400	0
05/07/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.97400	1.02000	0
05/07/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.02300	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/07/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	1.02100	1.06800	0
05/07/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.02100	0.02000	0
05/07/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	1.06900	1.11600	0
05/07/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.10400	0.10000	0
05/07/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	1.08500	1.13100	0
05/07/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.09900	0.09500	0
05/07/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	1.13000	1.17600	0
05/07/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.01500	0.01400	0
05/07/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	1.21300	1.26000	0
05/07/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.08000	0.07700	0
05/07/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.31100	1.35800	0
05/07/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.07600	0.07300	0
05/07/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	1.35700	1.40400	0
05/07/2011	RAIN On 19-September-11			Foreign Exchange Future	13,870.85000	13,865.40000	0
05/07/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.07100	1.06980	0
05/07/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.05160	0.05130	0
05/07/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.03060	0.03150	0
05/07/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03140	0.03140	0
05/07/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.06040	0.06160	0
05/07/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.01940	0.01940	0
05/07/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09840	0.09960	0
06/07/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.08180	9.05820	0
06/07/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.12900	1.10700	0
06/07/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
06/07/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.07900	1.05700	0
06/07/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
06/07/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.03000	1.00700	0
06/07/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00200	0.00100	0
06/07/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.08300	1.06200	0
06/07/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.01100	0.01300	0
06/07/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	0.98900	0.96900	0
06/07/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01700	0.02000	0
06/07/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	0.94300	0.92300	0
06/07/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.02100	0.02400	0
06/07/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.80800	0.79000	0
06/07/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.03600	0.04100	5,000
06/07/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.72300	0.70500	0
06/07/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.05100	0.05600	0
06/07/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.68200	0.66500	0
06/07/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.06000	0.06600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.64100	0.62500	0
06/07/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.06900	0.07600	0
06/07/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.60200	0.58600	0
06/07/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.08000	0.08700	0
06/07/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.56400	0.54900	0
06/07/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.09200	0.10000	0
06/07/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.34300	0.33000	0
06/07/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.06500	0.07400	8,880
06/07/2011	\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.45800	0.44500	0
06/07/2011	\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.13600	0.14600	0
06/07/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.55600	0.54100	0
06/07/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.18700	0.19600	0
06/07/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.52500	0.51000	0
06/07/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.20600	0.21500	0
06/07/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.49400	0.48100	0
06/07/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.22500	0.23600	0
06/07/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.46500	0.45200	0
06/07/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.24600	0.25700	0
06/07/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.43800	0.42500	0
06/07/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.26900	0.28000	0
06/07/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.14700	0.14200	6,000
06/07/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.21900	0.23600	10,000
06/07/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.13100	0.12600	0
06/07/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.25300	0.27000	0
06/07/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.37100	0.36000	0
06/07/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.33800	0.35100	0
06/07/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.36500	0.35400	0
06/07/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.34600	0.35900	1,000
06/07/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.35100	0.34100	0
06/07/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.36800	0.38200	0
06/07/2011	\$ / R On 19-September-11	7.05	C	Foreign Exchange Future	0.10300	0.10000	0
06/07/2011	\$ / R On 19-September-11	7.05	P	Foreign Exchange Future	0.32500	0.34400	0
06/07/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.33200	0.32300	0
06/07/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.39900	0.41400	0
06/07/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.32700	0.31800	0
06/07/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.40800	0.42300	0
06/07/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.53100	0.52000	13,000
06/07/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.45200	0.46500	0
06/07/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.51100	0.50100	0
06/07/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.48200	0.49600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.49200	0.48200	0
06/07/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.51300	0.52700	0
06/07/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.47400	0.46400	11,000
06/07/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.54500	0.55900	0
06/07/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.15400	0.15000	0
06/07/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.58200	0.60100	0
06/07/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.23800	0.23100	0
06/07/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.61900	0.63600	0
06/07/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.22700	0.22000	0
06/07/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.65800	0.67500	0
06/07/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12700	0.12400	500
06/07/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.70500	0.72500	0
06/07/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.20500	0.19900	0
06/07/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.73600	0.75400	0
06/07/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.11200	0.10900	0
06/07/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.79000	0.81000	0
06/07/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.45700	0.44700	0
06/07/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.77500	0.78900	0
06/07/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.44200	0.43300	0
06/07/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.81000	0.82500	0
06/07/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.42800	0.41900	0
06/07/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.84600	0.86100	0
06/07/2011	\$ / R On 19-December-11	7.80	C	Foreign Exchange Future	0.08800	0.08600	0
06/07/2011	\$ / R On 19-December-11	7.80	P	Foreign Exchange Future	0.96600	0.98700	0
06/07/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.15400	0.14900	0
06/07/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.98500	1.00400	0
06/07/2011	\$ / R On 19-December-11	7.90	C	Foreign Exchange Future	0.07800	0.07700	0
06/07/2011	\$ / R On 19-December-11	7.90	P	Foreign Exchange Future	1.05600	1.07800	0
06/07/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.14000	0.13600	0
06/07/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.07100	1.09100	0
06/07/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.18200	1.16200	200
06/07/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.89800	0.90100	0
06/07/2011	\$ / R On 19-December-11	8.05	C	Foreign Exchange Future	0.06600	0.06500	0
06/07/2011	\$ / R On 19-December-11	8.05	P	Foreign Exchange Future	1.19400	1.21600	0
06/07/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.01200	0.01200	0
06/07/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.28400	1.30600	0
06/07/2011	\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.01100	0.01200	0
06/07/2011	\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	1.33300	1.35600	0
06/07/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.11300	0.11000	0
06/07/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.29400	1.31500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.10500	0.10200	0
06/07/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.38600	1.40700	0
06/07/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.10100	0.09800	0
06/07/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.43200	1.45300	0
06/07/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.02100	1.00200	0
06/07/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.18700	1.19100	0
06/07/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.00500	0.98700	0
06/07/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.22100	1.22600	0
06/07/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	0.99000	0.97100	0
06/07/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.25600	1.26000	0
06/07/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.39800	1.38000	0
06/07/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.46600	1.47200	0
06/07/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.38200	1.36400	0
06/07/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.50000	1.50600	0
06/07/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.36700	1.34900	0
06/07/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.53500	1.54100	0
06/07/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.97200	2.99400	0
06/07/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.92180	6.89860	20
06/07/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.26836	0.26057	0
06/07/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.29656	0.31197	0
06/07/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.24999	0.24282	0
06/07/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.32819	0.34422	0
06/07/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.23294	0.22635	0
06/07/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.36114	0.37775	0
06/07/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.09161	0.08877	0
06/07/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.36311	0.38307	0
06/07/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.08145	0.07910	0
06/07/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.40295	0.42340	0
06/07/2011	£ / R On 18-June-12			Foreign Exchange Future	11.33230	11.37840	0
06/07/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.71800	0.75500	0
06/07/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.18100	0.17000	0
06/07/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.38700	0.42300	0
06/07/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.13700	0.12500	0
06/07/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.58900	0.62300	0
06/07/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.25200	0.23800	0
06/07/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.32200	0.35600	0
06/07/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.17200	0.15800	0
06/07/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.26900	0.30000	0
06/07/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.21900	0.20200	630

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.68100	0.71100	0
06/07/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.40100	0.38400	0
06/07/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.22500	0.25400	0
06/07/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.27500	0.25600	1,200
06/07/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.62800	0.65600	0
06/07/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.44800	0.42900	0
06/07/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.58100	0.60800	0
06/07/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.50100	0.48100	0
06/07/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.15700	0.18000	0
06/07/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.40700	0.38200	0
06/07/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.14300	0.16500	1,200
06/07/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.44300	0.41700	0
06/07/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.13100	0.15100	0
06/07/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.48100	0.45300	0
06/07/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.31700	0.34000	0
06/07/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.58000	0.55500	0
06/07/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.48100	0.50500	0
06/07/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.65100	0.62800	0
06/07/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.46400	0.48700	0
06/07/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.68400	0.66000	0
06/07/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.44600	0.46900	0
06/07/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.71600	0.69200	0
06/07/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.43000	0.45200	0
06/07/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.75000	0.72500	0
06/07/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.41400	0.43500	0
06/07/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.78400	0.75800	0
06/07/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.23300	0.25200	0
06/07/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.79600	0.76700	0
06/07/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.22100	0.24000	0
06/07/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.83400	0.80500	0
06/07/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.37000	0.39000	0
06/07/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.89000	0.86300	0
06/07/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.20000	0.21700	0
06/07/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.91300	0.88200	0
06/07/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.48400	0.50500	0
06/07/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.95200	0.92700	0
06/07/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.46900	0.49000	0
06/07/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.98700	0.96200	0
06/07/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.45500	0.47600	0
06/07/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	1.02300	0.99800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.02800	0.03400	0
06/07/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.22800	1.18600	200
06/07/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.12700	0.13900	0
06/07/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.29000	1.25400	250
06/07/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.23800	0.25200	0
06/07/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.35800	1.32500	0
06/07/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08570	0.08520	0
06/07/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01605	0.01560	0
06/07/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00035	0.00040	0
06/07/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00805	0.00775	0
06/07/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00235	0.00255	0
06/07/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00366	0.00351	0
06/07/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00796	0.00831	0
06/07/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/07/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41550	11.41600	0
06/07/2011	€ / R On 19-March-12			Foreign Exchange Future	9.96620	10.03680	8,003
06/07/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.05900	1.11900	0
06/07/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.09300	0.08200	0
06/07/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.01900	1.07800	0
06/07/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.10300	0.09100	0
06/07/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.68100	0.73700	0
06/07/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.12300	0.10800	0
06/07/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.61100	0.66300	0
06/07/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.15300	0.13400	0
06/07/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.51300	0.56000	0
06/07/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.20500	0.18100	0
06/07/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.28700	0.33800	0
06/07/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.13500	0.11400	2,065
06/07/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.25600	0.30500	0
06/07/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.15400	0.13100	0
06/07/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.22800	0.27300	0
06/07/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.17600	0.14900	0
06/07/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.39800	0.43900	0
06/07/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.29000	0.26000	0
06/07/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.52000	0.56300	0
06/07/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.35400	0.32600	0
06/07/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.35100	0.38900	0
06/07/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.34300	0.31000	0
06/07/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.46900	0.50900	0
06/07/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.40300	0.37200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.29400	0.32800	0
06/07/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.43600	0.39900	0
06/07/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.41000	0.44600	0
06/07/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.49400	0.45900	0
06/07/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.39100	0.42600	0
06/07/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.52500	0.48900	0
06/07/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.37400	0.40800	0
06/07/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.55800	0.52100	0
06/07/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.34200	0.37300	0
06/07/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.62600	0.58600	0
06/07/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.04600	0.06100	3,590
06/07/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.69400	0.63700	0
06/07/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.03200	0.04400	0
06/07/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.83000	0.77000	0
06/07/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.25000	0.27500	0
06/07/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.88400	0.83800	0
06/07/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.02600	0.03500	0
06/07/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.92400	0.86100	0
06/07/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.26650	8.25960	0
06/07/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.08700	1.06600	0
06/07/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01600	0.01600	0
06/07/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.68400	0.66600	0
06/07/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.03400	0.03700	0
06/07/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.64100	0.62300	0
06/07/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.04100	0.04400	0
06/07/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.59900	0.58200	0
06/07/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.04900	0.05300	0
06/07/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.49900	0.48200	0
06/07/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.01800	0.02000	0
06/07/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.45400	0.43700	0
06/07/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.02300	0.02500	0
06/07/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.45800	0.44100	0
06/07/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.13700	0.14100	0
06/07/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.42400	0.40800	0
06/07/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.15300	0.15800	0
06/07/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.20900	0.19800	0
06/07/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.07800	0.08600	0
06/07/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.17600	0.16600	0
06/07/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.09500	0.10400	0
06/07/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.30500	0.29100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.23400	0.24100	0
06/07/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.42300	1.41600	0
06/07/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40700	0.40600	0
06/07/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.38600	1.37900	0
06/07/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.42000	0.41900	0
06/07/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.35800	1.35100	0
06/07/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.44200	0.44100	0
06/07/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.21900	0.20800	0
06/07/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.34800	0.35800	0
06/07/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.20200	0.19100	0
06/07/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.38100	0.39100	0
06/07/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.13300	0.12700	0
06/07/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.38300	0.39800	0
06/07/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.04300	0.04000	0
06/07/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.36200	0.37800	0
06/07/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.12300	0.11500	0
06/07/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.60200	0.61500	0
06/07/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01000	0.01000	0
06/07/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.72900	0.74800	0
06/07/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00900	0.00800	0
06/07/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.77800	0.79600	0
06/07/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00700	0.00700	0
06/07/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.82600	0.84500	0
06/07/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00500	0.00500	0
06/07/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.92400	0.94300	0
06/07/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.13720	7.14140	0
06/07/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.47400	0.48000	0
06/07/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.01800	0.01800	0
06/07/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.43300	0.43800	0
06/07/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.09600	0.09700	0
06/07/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.39800	0.40200	0
06/07/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.11100	0.11100	0
06/07/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.36300	0.36700	0
06/07/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.12600	0.12600	0
06/07/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.20100	0.20500	0
06/07/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.26400	0.26400	0
06/07/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.18300	0.18700	0
06/07/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.29600	0.29600	0
06/07/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.16700	0.17000	0
06/07/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.33000	0.32900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.13800	0.14100	0
06/07/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.40100	0.40000	0
06/07/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.12600	0.12900	0
06/07/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.43900	0.43800	0
06/07/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.02100	0.02300	0
06/07/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.51500	0.51100	0
06/07/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.09500	0.09700	0
06/07/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.55800	0.55600	0
06/07/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.08700	0.08900	0
06/07/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.60000	0.59800	0
06/07/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00900	0.01100	0
06/07/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.70300	0.69900	0
06/07/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00800	0.00900	0
06/07/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.75200	0.74700	0
06/07/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00600	0.00700	0
06/07/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.80000	0.79500	0
06/07/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00400	0.00500	0
06/07/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.89800	0.89300	0
06/07/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03730	0.03880	22,388
06/07/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.10160	0.09530	21,898
06/07/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.26480	8.16870	25
06/07/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.58700	0.51000	0
06/07/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.04100	0.05800	0
06/07/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.70800	0.63000	0
06/07/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.09300	0.11100	0
06/07/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.50300	0.43200	0
06/07/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.05700	0.08000	0
06/07/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.63600	0.56200	0
06/07/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.12100	0.14300	0
06/07/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.42600	0.36000	0
06/07/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.08000	0.10800	0
06/07/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.38900	0.32600	0
06/07/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.09300	0.12400	0
06/07/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.53600	0.46900	0
06/07/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.17100	0.20000	0
06/07/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.47700	0.41400	0
06/07/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.21200	0.24500	0
06/07/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.39800	0.34200	0
06/07/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.28300	0.32300	0
06/07/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.35400	0.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.33900	0.38400	0
06/07/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.33400	0.28500	0
06/07/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.36900	0.41600	0
06/07/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.31500	0.26800	0
06/07/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.40000	0.44900	0
06/07/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.12700	0.10000	0
06/07/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.38100	0.44800	0
06/07/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.28000	0.23700	0
06/07/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.46500	0.51800	0
06/07/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.26400	0.22300	0
06/07/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.49900	0.55400	0
06/07/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.24900	0.21000	0
06/07/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.53400	0.59100	0
06/07/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.23500	0.19800	0
06/07/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.57000	0.62900	0
06/07/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.20900	0.17500	0
06/07/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.64400	0.70600	0
06/07/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.18700	0.15600	0
06/07/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.72200	0.78700	0
06/07/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.04700	0.03600	0
06/07/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.75100	0.83400	0
06/07/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.16700	0.13900	0
06/07/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.80200	0.87000	0
06/07/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.15800	0.13100	0
06/07/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.84300	0.91200	0
06/07/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.03400	0.02600	0
06/07/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.88800	0.97400	0
06/07/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.03000	0.02300	0
06/07/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.93400	1.02100	0
06/07/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.02700	0.02100	0
06/07/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.98100	1.06900	0
06/07/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.12700	0.10400	0
06/07/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	1.01200	1.08500	0
06/07/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.12000	0.09900	0
06/07/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	1.05500	1.13000	0
06/07/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.02000	0.01500	0
06/07/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	1.12400	1.21300	0
06/07/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.09700	0.08000	0
06/07/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.23200	1.31100	0
06/07/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.09300	0.07600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	1.27800	1.35700	0
06/07/2011	RAIN On 19-September-11			Foreign Exchange Future	13,848.43000	13,870.85000	0
06/07/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.07400	1.07100	0
06/07/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.05300	0.05160	0
06/07/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02900	0.03060	0
06/07/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03230	0.03140	0
06/07/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.05830	0.06040	0
06/07/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.01990	0.01940	0
06/07/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09590	0.09840	0
07/07/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.00590	9.08180	0
07/07/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.05000	1.12900	0
07/07/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.00000	1.07900	0
07/07/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
07/07/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	0.95000	1.03000	0
07/07/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00100	0.00200	0
07/07/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.00500	1.08400	0
07/07/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.01400	0.01200	0
07/07/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	0.91300	0.99000	0
07/07/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.02200	0.01800	0
07/07/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	0.86700	0.94300	0
07/07/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.02600	0.02100	0
07/07/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.73600	0.80900	0
07/07/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.04500	0.03700	5,000
07/07/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.65300	0.72300	0
07/07/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.06200	0.05100	0
07/07/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.61400	0.68200	0
07/07/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.07300	0.06000	0
07/07/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.57500	0.64200	0
07/07/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.08400	0.07000	0
07/07/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.53800	0.60300	0
07/07/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.09700	0.08100	0
07/07/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.50200	0.56500	0
07/07/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.11100	0.09300	0
07/07/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.28400	0.34400	0
07/07/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.08500	0.06600	8,880
07/07/2011	\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.40200	0.45900	0
07/07/2011	\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.16100	0.13700	5,000
07/07/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.49900	0.55600	0
07/07/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.21400	0.18700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.47000	0.52500	0
07/07/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.23500	0.20600	0
07/07/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.44100	0.49400	0
07/07/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.25600	0.22500	0
07/07/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.41400	0.46500	0
07/07/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.27900	0.24600	0
07/07/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.38900	0.43700	0
07/07/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.30400	0.26800	0
07/07/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.11300	0.14400	6,000
07/07/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.26400	0.21600	10,000
07/07/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.09900	0.12700	0
07/07/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.30000	0.24900	0
07/07/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.32700	0.36800	0
07/07/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.37800	0.33500	0
07/07/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.32200	0.36100	0
07/07/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.38700	0.34200	1,000
07/07/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.30900	0.34700	0
07/07/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.41000	0.36400	0
07/07/2011	\$ / R On 19-September-11	7.05	C	Foreign Exchange Future	0.07700	0.09900	0
07/07/2011	\$ / R On 19-September-11	7.05	P	Foreign Exchange Future	0.37800	0.32100	0
07/07/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.29200	0.32800	0
07/07/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.44300	0.39500	0
07/07/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.28700	0.32300	0
07/07/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.45200	0.40400	0
07/07/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.48500	0.52900	13,000
07/07/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.49100	0.45000	0
07/07/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.46600	0.50700	0
07/07/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.52200	0.47800	0
07/07/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.44900	0.48800	0
07/07/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.55500	0.50900	0
07/07/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.43200	0.46900	11,000
07/07/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.58800	0.54000	0
07/07/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.12800	0.15000	0
07/07/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.63700	0.57800	0
07/07/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.20800	0.23400	0
07/07/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.67300	0.61500	0
07/07/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.19700	0.22200	0
07/07/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.71200	0.65300	0
07/07/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.10500	0.12300	500
07/07/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.76400	0.70100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.17800	0.20100	0
07/07/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.79300	0.73200	0
07/07/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.09200	0.10800	0
07/07/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.85100	0.78600	0
07/07/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.42000	0.45200	0
07/07/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.82300	0.77000	0
07/07/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.40600	0.43800	0
07/07/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.85900	0.80600	0
07/07/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.39400	0.42400	0
07/07/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.89700	0.84200	0
07/07/2011	\$ / R On 19-December-11	7.80	C	Foreign Exchange Future	0.07200	0.08400	0
07/07/2011	\$ / R On 19-December-11	7.80	P	Foreign Exchange Future	1.03100	0.96200	0
07/07/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.13300	0.15000	0
07/07/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	1.04800	0.98100	0
07/07/2011	\$ / R On 19-December-11	7.90	C	Foreign Exchange Future	0.06400	0.07500	0
07/07/2011	\$ / R On 19-December-11	7.90	P	Foreign Exchange Future	1.12300	1.05300	0
07/07/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.12100	0.13700	0
07/07/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.13600	1.06800	0
07/07/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.13500	1.17400	200
07/07/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.92600	0.89000	0
07/07/2011	\$ / R On 19-December-11	8.05	C	Foreign Exchange Future	0.05400	0.06300	0
07/07/2011	\$ / R On 19-December-11	8.05	P	Foreign Exchange Future	1.26300	1.19100	0
07/07/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.00900	0.01100	0
07/07/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.36000	1.28300	0
07/07/2011	\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00800	0.01000	0
07/07/2011	\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	1.40900	1.33200	0
07/07/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.09800	0.11000	0
07/07/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.36300	1.29100	0
07/07/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.09000	0.10100	0
07/07/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.45500	1.38200	0
07/07/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.08700	0.09700	0
07/07/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.50200	1.42800	0
07/07/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	0.97900	1.01200	0
07/07/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.22000	1.17800	0
07/07/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	0.96300	0.99600	0
07/07/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.25400	1.21200	0
07/07/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	0.94800	0.98000	0
07/07/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.28900	1.24600	0
07/07/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.35500	1.38900	0
07/07/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.49900	1.45700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.33900	1.37300	0
07/07/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.53300	1.49100	0
07/07/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.32400	1.35700	0
07/07/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.56800	1.52500	0
07/07/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	3.05100	2.97200	0
07/07/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.84060	6.92180	20
07/07/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.22785	0.26418	0
07/07/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.33725	0.29238	0
07/07/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.21164	0.24576	0
07/07/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.37104	0.32396	0
07/07/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.19667	0.22868	0
07/07/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.40607	0.35688	0
07/07/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.06793	0.08800	0
07/07/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.41903	0.35950	0
07/07/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.06003	0.07795	0
07/07/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.46113	0.39945	0
07/07/2011	£ / R On 18-June-12			Foreign Exchange Future	11.20160	11.33230	0
07/07/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.62700	0.71800	0
07/07/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.21300	0.18100	0
07/07/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.30500	0.38900	0
07/07/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.17600	0.13900	0
07/07/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.50700	0.58800	0
07/07/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.29300	0.25100	0
07/07/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.24800	0.32500	0
07/07/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.21900	0.17500	0
07/07/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.20200	0.26700	0
07/07/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.27300	0.21700	630
07/07/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.60200	0.67800	0
07/07/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.44900	0.39800	0
07/07/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.16700	0.22000	0
07/07/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.33800	0.27000	1,200
07/07/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.55300	0.62500	0
07/07/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.50000	0.44500	0
07/07/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.51000	0.57500	0
07/07/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.55700	0.49500	0
07/07/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.11200	0.15100	0
07/07/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.48300	0.40100	0
07/07/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.10200	0.13800	1,200
07/07/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.52300	0.43800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.09200	0.12500	0
07/07/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.56300	0.47500	0
07/07/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.26300	0.31100	0
07/07/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.64900	0.57400	0
07/07/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.41900	0.47100	0
07/07/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.71600	0.64100	0
07/07/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.40300	0.45400	0
07/07/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.75000	0.67400	0
07/07/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.38800	0.43700	0
07/07/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.78500	0.70700	0
07/07/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.37300	0.42000	0
07/07/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.82000	0.74000	0
07/07/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.35900	0.40400	0
07/07/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.85600	0.77400	0
07/07/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.19000	0.22700	0
07/07/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.87600	0.79000	0
07/07/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.18000	0.21500	0
07/07/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.91600	0.82800	0
07/07/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.31900	0.36000	0
07/07/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.96600	0.88000	0
07/07/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.16200	0.19400	0
07/07/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.99800	0.90700	0
07/07/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.43100	0.47700	0
07/07/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	1.02900	0.94500	0
07/07/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.41800	0.46200	0
07/07/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	1.06600	0.98000	0
07/07/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.40500	0.44800	0
07/07/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	1.10300	1.01600	0
07/07/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.01800	0.02500	0
07/07/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.33900	1.22500	200
07/07/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.10100	0.12200	0
07/07/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.38700	1.28500	250
07/07/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.20300	0.23000	0
07/07/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.45000	1.35000	0
07/07/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08430	0.08570	0
07/07/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01456	0.01591	0
07/07/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00026	0.00021	0
07/07/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00658	0.00760	0
07/07/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00228	0.00190	0
07/07/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00259	0.00309	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00829	0.00739	0
07/07/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/07/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41690	11.41550	0
07/07/2011	€ / R On 19-March-12			Foreign Exchange Future	9.88230	9.96620	8,003
07/07/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.98500	1.05600	0
07/07/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.10300	0.09000	0
07/07/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.94600	1.01600	0
07/07/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.11400	0.10000	0
07/07/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.60900	0.67900	0
07/07/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.13200	0.12100	0
07/07/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.54000	0.60800	0
07/07/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.16300	0.15000	0
07/07/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.44600	0.51100	0
07/07/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.21900	0.20300	0
07/07/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.23000	0.28800	0
07/07/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.15700	0.13600	2,065
07/07/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.20200	0.25800	0
07/07/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.17900	0.15600	0
07/07/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.17700	0.22900	0
07/07/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.20400	0.17700	0
07/07/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.33900	0.39700	0
07/07/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.31200	0.28900	0
07/07/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.46600	0.51800	0
07/07/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.38400	0.35200	0
07/07/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.29600	0.34700	0
07/07/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.36900	0.33900	0
07/07/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.41800	0.46800	0
07/07/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.43600	0.40200	0
07/07/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.24400	0.28700	0
07/07/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.46700	0.42900	0
07/07/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.36300	0.40200	0
07/07/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.53100	0.48600	0
07/07/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.34600	0.38400	0
07/07/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.56400	0.51800	0
07/07/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.33000	0.36600	0
07/07/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.59800	0.55000	0
07/07/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.30100	0.33400	0
07/07/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.66900	0.61800	0
07/07/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.03000	0.04400	3,590
07/07/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.75700	0.69200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.02000	0.03100	0
07/07/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.89700	0.82900	0
07/07/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.21800	0.24300	0
07/07/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.93600	0.87700	0
07/07/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.01600	0.02400	0
07/07/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.99300	0.92200	0
07/07/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.26370	8.26650	0
07/07/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.05800	1.08700	0
07/07/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01700	0.01600	0
07/07/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.65900	0.68400	0
07/07/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.03700	0.03400	0
07/07/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.61700	0.64100	0
07/07/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.04500	0.04100	0
07/07/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.57500	0.59900	0
07/07/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.05300	0.04900	0
07/07/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.47600	0.50000	0
07/07/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.02000	0.01900	0
07/07/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.43100	0.45400	0
07/07/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.02500	0.02300	0
07/07/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.43500	0.45600	0
07/07/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.14400	0.13500	0
07/07/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.40300	0.42300	0
07/07/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.16200	0.15200	0
07/07/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.19200	0.21000	0
07/07/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.08600	0.07900	0
07/07/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.16000	0.17600	0
07/07/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.10400	0.09500	0
07/07/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.28700	0.30500	0
07/07/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.24600	0.23400	0
07/07/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.42300	1.42600	0
07/07/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.40900	0.41000	0
07/07/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.38600	1.38900	0
07/07/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.42200	0.42300	0
07/07/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.35900	1.36200	0
07/07/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.44500	0.44600	0
07/07/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.20400	0.21700	0
07/07/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.36300	0.34600	0
07/07/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.18800	0.20000	0
07/07/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.39700	0.37900	0
07/07/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12300	0.13300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.40100	0.38300	0
07/07/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.03700	0.04200	0
07/07/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.38100	0.36100	0
07/07/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.11300	0.12100	0
07/07/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.62200	0.60000	0
07/07/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.00900	0.01000	0
07/07/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.75300	0.72900	0
07/07/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00700	0.00900	0
07/07/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.80100	0.77800	0
07/07/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00600	0.00700	0
07/07/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.85000	0.82600	0
07/07/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00400	0.00500	0
07/07/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.94800	0.92400	0
07/07/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.11800	7.13720	0
07/07/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.45800	0.47400	0
07/07/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.02000	0.01800	0
07/07/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.41600	0.43300	0
07/07/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.09800	0.09600	0
07/07/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.38000	0.39700	0
07/07/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.11200	0.11000	0
07/07/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.34600	0.36300	0
07/07/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.12800	0.12600	0
07/07/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.18800	0.19800	0
07/07/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.27000	0.26100	0
07/07/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.17100	0.18000	0
07/07/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.30300	0.29300	0
07/07/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.15500	0.16400	0
07/07/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.33700	0.32700	0
07/07/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.12800	0.13500	0
07/07/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.41000	0.39800	0
07/07/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.11600	0.12300	0
07/07/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.44800	0.43600	0
07/07/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.01800	0.02100	0
07/07/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.53000	0.51500	0
07/07/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.08700	0.09200	0
07/07/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.56900	0.55500	0
07/07/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.07900	0.08400	0
07/07/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.61100	0.59700	0
07/07/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00800	0.00900	0
07/07/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.72000	0.70300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00700	0.00800	0
07/07/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.76900	0.75200	0
07/07/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00600	0.00600	0
07/07/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.81800	0.80000	0
07/07/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00400	0.00400	0
07/07/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.91600	0.89800	0
07/07/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.04330	0.03730	22,388
07/07/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.08000	0.10160	21,898
07/07/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.11720	8.26480	25
07/07/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.46600	0.58700	0
07/07/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.06500	0.04100	0
07/07/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.59000	0.70200	0
07/07/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.12300	0.08700	0
07/07/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.39000	0.50400	0
07/07/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.08900	0.05800	0
07/07/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.52400	0.63000	0
07/07/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.15700	0.11500	0
07/07/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.32100	0.42700	0
07/07/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.12000	0.08100	0
07/07/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.28900	0.39000	0
07/07/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.13800	0.09400	0
07/07/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.43500	0.53000	0
07/07/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.21800	0.16500	0
07/07/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.38200	0.46900	0
07/07/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.26500	0.20400	0
07/07/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.31400	0.38900	0
07/07/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.34700	0.27400	0
07/07/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.27700	0.34200	0
07/07/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.41000	0.32700	0
07/07/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.26000	0.32000	0
07/07/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.44300	0.35500	0
07/07/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.24400	0.30100	0
07/07/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.47700	0.38600	0
07/07/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.08200	0.12000	0
07/07/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.48100	0.37400	0
07/07/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.21600	0.26600	0
07/07/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.54900	0.45100	0
07/07/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.20300	0.25000	0
07/07/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.58600	0.48500	0
07/07/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.19000	0.23500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/07/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.62300	0.52000	0
07/07/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.17900	0.22100	0
07/07/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.66200	0.55600	0
07/07/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.15800	0.19600	0
07/07/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.74100	0.63100	0
07/07/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.14000	0.17300	0
07/07/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.82300	0.70800	0
07/07/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.02800	0.04300	0
07/07/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.87700	0.74700	0
07/07/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.12500	0.15400	0
07/07/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.90800	0.78900	0
07/07/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.11800	0.14500	0
07/07/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.95100	0.83000	0
07/07/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.02000	0.03000	0
07/07/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	1.01900	0.88400	0
07/07/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.01800	0.02700	0
07/07/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	1.06700	0.93100	0
07/07/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.01600	0.02400	0
07/07/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	1.11500	0.97800	0
07/07/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.09300	0.11500	0
07/07/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	1.12600	1.00000	0
07/07/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.08800	0.10900	0
07/07/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	1.17100	1.04400	0
07/07/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.01100	0.01700	0
07/07/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	1.26000	1.12100	0
07/07/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.07100	0.08700	0
07/07/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.35400	1.22200	0
07/07/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.06800	0.08300	0
07/07/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	1.40100	1.26800	0
07/07/2011	RAIN On 19-September-11			Foreign Exchange Future	13,701.00000	13,848.43000	0
07/07/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.06150	1.07400	0
07/07/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.04590	0.05320	0
07/07/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.03440	0.02920	0
07/07/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.02750	0.03230	0
07/07/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.06600	0.05830	0
07/07/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.01680	0.01990	0
07/07/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.10530	0.09590	0
08/07/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.04140	9.00590	0
08/07/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.08400	1.05000	0
08/07/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.03400	1.00000	0
08/07/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
08/07/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	0.98500	0.95000	0
08/07/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00200	0.00100	0
08/07/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.03900	1.00500	0
08/07/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.01400	0.01400	0
08/07/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	0.94400	0.91300	0
08/07/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01900	0.02200	0
08/07/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	0.89900	0.86700	0
08/07/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.02400	0.02600	0
08/07/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.76600	0.73600	0
08/07/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.04100	0.04500	5,000
08/07/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.68200	0.65300	0
08/07/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.05700	0.06200	0
08/07/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.64100	0.61400	0
08/07/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.06600	0.07300	0
08/07/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.60200	0.57500	0
08/07/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.07700	0.08400	0
08/07/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.56400	0.53800	0
08/07/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.08900	0.09700	0
08/07/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.52700	0.50200	0
08/07/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.10200	0.11100	0
08/07/2011	\$ / R On 19-September-11	6.55	C	Foreign Exchange Future	0.30900	0.28400	0
08/07/2011	\$ / R On 19-September-11	6.55	P	Foreign Exchange Future	0.07600	0.08500	8,880
08/07/2011	\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.42500	0.40200	0
08/07/2011	\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.15000	0.16100	5,000
08/07/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.52100	0.49900	0
08/07/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.20000	0.21400	0
08/07/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.49100	0.47000	0
08/07/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.22000	0.23500	0
08/07/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.46200	0.44100	0
08/07/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.24100	0.25600	0
08/07/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.43400	0.41400	0
08/07/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.26300	0.27900	0
08/07/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.40700	0.38900	0
08/07/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.28600	0.30400	0
08/07/2011	\$ / R On 19-September-11	6.90	C	Foreign Exchange Future	0.12300	0.11300	6,000
08/07/2011	\$ / R On 19-September-11	6.90	P	Foreign Exchange Future	0.24000	0.26400	10,000
08/07/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.10800	0.09900	0
08/07/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.27500	0.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.34100	0.32700	0
08/07/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.35600	0.37800	0
08/07/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.33400	0.32200	0
08/07/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.36300	0.38700	1,000
08/07/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.32100	0.30900	0
08/07/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.38600	0.41000	0
08/07/2011	\$ / R On 19-September-11	7.05	C	Foreign Exchange Future	0.08400	0.07700	0
08/07/2011	\$ / R On 19-September-11	7.05	P	Foreign Exchange Future	0.35100	0.37800	0
08/07/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.30300	0.29200	0
08/07/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.41800	0.44300	0
08/07/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.29900	0.28700	0
08/07/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.42800	0.45200	0
08/07/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.50300	0.48500	13,000
08/07/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.47400	0.49100	0
08/07/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.48200	0.46600	0
08/07/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.50300	0.52200	0
08/07/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.46300	0.44900	0
08/07/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.53400	0.55500	0
08/07/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.44600	0.43200	11,000
08/07/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.56700	0.58800	0
08/07/2011	\$ / R On 19-December-11	7.35	C	Foreign Exchange Future	0.13500	0.12800	0
08/07/2011	\$ / R On 19-December-11	7.35	P	Foreign Exchange Future	0.61000	0.63700	0
08/07/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.21500	0.20800	0
08/07/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.64400	0.67300	0
08/07/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.20400	0.19700	0
08/07/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.68300	0.71200	0
08/07/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.11000	0.10500	500
08/07/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.73500	0.76400	0
08/07/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.18400	0.17800	0
08/07/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.76300	0.79300	0
08/07/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.09700	0.09200	0
08/07/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.82200	0.85100	0
08/07/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.43200	0.42000	0
08/07/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.79900	0.82300	0
08/07/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.41800	0.40600	0
08/07/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.83500	0.85900	0
08/07/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.40500	0.39400	0
08/07/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.87200	0.89700	0
08/07/2011	\$ / R On 19-December-11	7.80	C	Foreign Exchange Future	0.07500	0.07200	0
08/07/2011	\$ / R On 19-December-11	7.80	P	Foreign Exchange Future	1.00000	1.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.13700	0.13300	0
08/07/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	1.01600	1.04800	0
08/07/2011	\$ / R On 19-December-11	7.90	C	Foreign Exchange Future	0.06700	0.06400	0
08/07/2011	\$ / R On 19-December-11	7.90	P	Foreign Exchange Future	1.09200	1.12300	0
08/07/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.12500	0.12100	0
08/07/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.10400	1.13600	0
08/07/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.15200	1.13500	200
08/07/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.90800	0.92600	0
08/07/2011	\$ / R On 19-December-11	8.05	C	Foreign Exchange Future	0.05700	0.05400	0
08/07/2011	\$ / R On 19-December-11	8.05	P	Foreign Exchange Future	1.23200	1.26300	0
08/07/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.00900	0.00900	0
08/07/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.32600	1.36000	0
08/07/2011	\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00800	0.00800	0
08/07/2011	\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	1.37500	1.40900	0
08/07/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.10100	0.09800	0
08/07/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.33000	1.36300	0
08/07/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.09300	0.09000	0
08/07/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.42200	1.45500	0
08/07/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.08900	0.08700	0
08/07/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.46800	1.50200	0
08/07/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	0.99300	0.97900	0
08/07/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.19900	1.22000	0
08/07/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	0.97700	0.96300	0
08/07/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.23300	1.25400	0
08/07/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	0.96200	0.94800	0
08/07/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.26800	1.28900	0
08/07/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.36900	1.35500	0
08/07/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.47800	1.49900	0
08/07/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.35300	1.33900	0
08/07/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.51200	1.53300	0
08/07/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.33800	1.32400	0
08/07/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.54700	1.56800	0
08/07/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/07/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	3.01700	3.05100	0
08/07/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.87520	6.84060	20
08/07/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.24060	0.22785	0
08/07/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.31540	0.33725	0
08/07/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.22347	0.21164	0
08/07/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.34827	0.37104	0
08/07/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.20763	0.19667	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.38243	0.40607	0
08/07/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.07388	0.06793	0
08/07/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.39048	0.41903	0
08/07/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.06518	0.06003	0
08/07/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.43178	0.46113	0
08/07/2011	£ / R On 18-June-12			Foreign Exchange Future	11.30380	11.20160	0
08/07/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.69600	0.62700	0
08/07/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.18200	0.21300	0
08/07/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.37000	0.30500	0
08/07/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.14200	0.17600	0
08/07/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.56800	0.50700	0
08/07/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.25400	0.29300	0
08/07/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.30700	0.24800	0
08/07/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.17900	0.21900	0
08/07/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.25100	0.20200	0
08/07/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.22300	0.27300	630
08/07/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.65900	0.60200	0
08/07/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.40400	0.44900	0
08/07/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.20500	0.16700	0
08/07/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.27700	0.33800	1,200
08/07/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.60700	0.55300	0
08/07/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.45200	0.50000	0
08/07/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.55800	0.51000	0
08/07/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.50300	0.55700	0
08/07/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.14000	0.11200	0
08/07/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.41200	0.48300	0
08/07/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.12700	0.10200	1,200
08/07/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.44900	0.52300	0
08/07/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.11500	0.09200	0
08/07/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.48700	0.56300	0
08/07/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.29600	0.26300	0
08/07/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.58200	0.64900	0
08/07/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.45800	0.41900	0
08/07/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.65300	0.71600	0
08/07/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.44100	0.40300	0
08/07/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.68600	0.75000	0
08/07/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.42400	0.38800	0
08/07/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.71900	0.78500	0
08/07/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.40800	0.37300	0
08/07/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.75300	0.82000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.39200	0.35900	0
08/07/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.78700	0.85600	0
08/07/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.21500	0.19000	0
08/07/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.80100	0.87600	0
08/07/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.20400	0.18000	0
08/07/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.84000	0.91600	0
08/07/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.35000	0.31900	0
08/07/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.89500	0.96600	0
08/07/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.18300	0.16200	0
08/07/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.91900	0.99800	0
08/07/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.46400	0.43100	0
08/07/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.96000	1.02900	0
08/07/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.45000	0.41800	0
08/07/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.99600	1.06600	0
08/07/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.43600	0.40500	0
08/07/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	1.03200	1.10300	0
08/07/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.02200	0.01800	0
08/07/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.24400	1.33900	200
08/07/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.11500	0.10100	0
08/07/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.30100	1.38700	250
08/07/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.22200	0.20300	0
08/07/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.36700	1.45000	0
08/07/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08530	0.08430	0
08/07/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01551	0.01456	0
08/07/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00021	0.00026	0
08/07/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.00725	0.00658	0
08/07/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00195	0.00228	0
08/07/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00286	0.00259	0
08/07/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00756	0.00829	0
08/07/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/07/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41590	11.41690	0
08/07/2011	€ / R On 19-March-12			Foreign Exchange Future	9.86640	9.88230	8,003
08/07/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.97200	0.98500	0
08/07/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.10600	0.10300	0
08/07/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.93300	0.94600	0
08/07/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.11700	0.11400	0
08/07/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.59400	0.60900	0
08/07/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.13500	0.13200	0
08/07/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.52600	0.54000	0
08/07/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.16700	0.16300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.43400	0.44600	0
08/07/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.22500	0.21900	0
08/07/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.22000	0.23000	0
08/07/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.16500	0.15700	2,065
08/07/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.19400	0.20200	0
08/07/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.18900	0.17900	0
08/07/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.16900	0.17700	0
08/07/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.21400	0.20400	0
08/07/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.32900	0.33900	0
08/07/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.32000	0.31200	0
08/07/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.46100	0.46600	0
08/07/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.39500	0.38400	0
08/07/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.28700	0.29600	0
08/07/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.37800	0.36900	0
08/07/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.41400	0.41800	0
08/07/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.44800	0.43600	0
08/07/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.23700	0.24400	0
08/07/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.47800	0.46700	0
08/07/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.35900	0.36300	0
08/07/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.54300	0.53100	0
08/07/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.34300	0.34600	0
08/07/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.57700	0.56400	0
08/07/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.32700	0.33000	0
08/07/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.61100	0.59800	0
08/07/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.29800	0.30100	0
08/07/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.68200	0.66900	0
08/07/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.02900	0.03000	3,590
08/07/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.77400	0.75700	0
08/07/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.02000	0.02000	0
08/07/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.91500	0.89700	0
08/07/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.21700	0.21800	0
08/07/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.95100	0.93600	0
08/07/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.01500	0.01600	0
08/07/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	1.01000	0.99300	0
08/07/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.23910	8.26370	0
08/07/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.06500	1.05800	0
08/07/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01700	0.01700	0
08/07/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.66400	0.65900	0
08/07/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.03600	0.03700	0
08/07/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.62100	0.61700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.04300	0.04500	0
08/07/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.58000	0.57500	0
08/07/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.05200	0.05300	0
08/07/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.48000	0.47600	0
08/07/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.01900	0.02000	0
08/07/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.43500	0.43100	0
08/07/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.02400	0.02500	0
08/07/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.43900	0.43500	0
08/07/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.14100	0.14400	0
08/07/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.40600	0.40300	0
08/07/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.15800	0.16200	0
08/07/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.19500	0.19200	0
08/07/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.08400	0.08600	0
08/07/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.16200	0.16000	0
08/07/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.10100	0.10400	0
08/07/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.28900	0.28700	0
08/07/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.24100	0.24600	0
08/07/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.40500	1.42300	0
08/07/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.41600	0.40900	0
08/07/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.36800	1.38600	0
08/07/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.42900	0.42200	0
08/07/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.34100	1.35900	0
08/07/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.45200	0.44500	0
08/07/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.20600	0.20400	0
08/07/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.35800	0.36300	0
08/07/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.18900	0.18800	0
08/07/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.39100	0.39700	0
08/07/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12500	0.12300	0
08/07/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.39700	0.40100	0
08/07/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.03700	0.03700	0
08/07/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.37600	0.38100	0
08/07/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.11400	0.11300	0
08/07/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.61600	0.62200	0
08/07/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.00900	0.00900	0
08/07/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.74800	0.75300	0
08/07/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00700	0.00700	0
08/07/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.79600	0.80100	0
08/07/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00600	0.00600	0
08/07/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.84500	0.85000	0
08/07/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.94300	0.94800	0
08/07/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.10240	7.11800	0
08/07/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.44200	0.45800	0
08/07/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.01900	0.02000	0
08/07/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.40200	0.41600	0
08/07/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.10000	0.09800	0
08/07/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.36700	0.38000	0
08/07/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.11500	0.11200	0
08/07/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.33400	0.34600	0
08/07/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.13200	0.12800	0
08/07/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.17800	0.18800	0
08/07/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.27600	0.27000	0
08/07/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.16200	0.17100	0
08/07/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.31000	0.30300	0
08/07/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.14600	0.15500	0
08/07/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.34400	0.33700	0
08/07/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.12000	0.12800	0
08/07/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.41800	0.41000	0
08/07/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.10900	0.11600	0
08/07/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.45700	0.44800	0
08/07/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.01600	0.01800	0
08/07/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.54300	0.53000	0
08/07/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.08100	0.08700	0
08/07/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.57900	0.56900	0
08/07/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.07300	0.07900	0
08/07/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.62100	0.61100	0
08/07/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00700	0.00800	0
08/07/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.73400	0.72000	0
08/07/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00600	0.00700	0
08/07/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.78300	0.76900	0
08/07/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00500	0.00600	0
08/07/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.83200	0.81800	0
08/07/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00300	0.00400	0
08/07/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.93000	0.91600	0
08/07/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.08850	0.04330	22,388
08/07/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.08950	0.08000	21,898
08/07/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.21490	8.11720	25
08/07/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	0.54500	0.46600	0
08/07/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.04700	0.06500	0
08/07/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	0.66100	0.59000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.09600	0.12300	0
08/07/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.46400	0.39000	0
08/07/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.06600	0.08900	0
08/07/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	0.59000	0.52400	0
08/07/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.12500	0.15700	0
08/07/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.38900	0.32100	0
08/07/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.09100	0.12000	0
08/07/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.35300	0.28900	0
08/07/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.10500	0.13800	0
08/07/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.49300	0.43500	0
08/07/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.17800	0.21800	0
08/07/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.43500	0.38200	0
08/07/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.22000	0.26500	0
08/07/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.35800	0.31400	0
08/07/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.29300	0.34700	0
08/07/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.31400	0.27700	0
08/07/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.34900	0.41000	0
08/07/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.29500	0.26000	0
08/07/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.38000	0.44300	0
08/07/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.27700	0.24400	0
08/07/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.41200	0.47700	0
08/07/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.10300	0.08200	0
08/07/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.40500	0.48100	0
08/07/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.24500	0.21600	0
08/07/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.48000	0.54900	0
08/07/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.23000	0.20300	0
08/07/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.51500	0.58600	0
08/07/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.21600	0.19000	0
08/07/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.55100	0.62300	0
08/07/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.20300	0.17900	0
08/07/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.58800	0.66200	0
08/07/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.18000	0.15800	0
08/07/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.66500	0.74100	0
08/07/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.15900	0.14000	0
08/07/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.74400	0.82300	0
08/07/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.03500	0.02800	0
08/07/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.78700	0.87700	0
08/07/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.14100	0.12500	0
08/07/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.82600	0.90800	0
08/07/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.13300	0.11800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/07/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.86800	0.95100	0
08/07/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.02500	0.02000	0
08/07/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.92700	1.01900	0
08/07/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.02200	0.01800	0
08/07/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.97400	1.06700	0
08/07/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.02000	0.01600	0
08/07/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	1.02200	1.11500	0
08/07/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.10500	0.09300	0
08/07/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	1.04000	1.12600	0
08/07/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.09900	0.08800	0
08/07/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	1.08400	1.17100	0
08/07/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.01400	0.01100	0
08/07/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	1.16600	1.26000	0
08/07/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.08000	0.07100	0
08/07/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	1.26500	1.35400	0
08/07/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.07600	0.06800	0
08/07/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	1.31100	1.40100	0
08/07/2011	RAIN On 19-September-11			Foreign Exchange Future	13,746.29000	13,701.00000	0
08/07/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.06660	1.06150	0
08/07/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.04850	0.04590	0
08/07/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.03190	0.03440	0
08/07/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.02900	0.02750	0
08/07/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.06240	0.06600	0
08/07/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.01770	0.01680	0
08/07/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.10110	0.10530	0
Futures Open Interest							610,901.00
Options Open Interest							208,349.00
Total							819,250.00