



# Currency Futures & Options Weekly Statistics

From: 01/08/2011 To: 04/08/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.05030	9.03330	0
01/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.07100	1.05600	0
01/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
01/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.02200	1.00600	0
01/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	0.97200	0.95600	0
01/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
01/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.02400	1.00800	0
01/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
01/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	0.93000	0.91400	0
01/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01900	0.01900	0
01/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	0.88400	0.86900	0
01/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.02300	0.02400	0
01/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.75000	0.73600	0
01/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.03900	0.04100	5,000
01/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.66500	0.65300	0
01/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.05400	0.05800	0
01/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.62400	0.61200	0
01/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.06300	0.06700	0
01/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.58500	0.57400	0
01/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.07400	0.07900	0
01/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.54600	0.53600	0
01/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.08500	0.09100	0
01/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.50900	0.50000	0
01/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.09800	0.10500	0
01/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.43800	0.00000	0
01/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.12700	0.00000	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.53600	0.52700	0
01/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.18300	0.19000	0
01/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.50500	0.49700	0
01/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.20200	0.21000	0
01/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.47500	0.46700	0
01/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.22200	0.23000	10,000
01/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.44600	0.43900	0
01/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.24300	0.25200	0
01/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.41800	0.41200	0
01/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.26500	0.27500	0
01/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.39200	0.38600	0
01/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.28900	0.29900	0
01/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.36600	0.36200	0
01/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.31300	0.32500	0
01/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.08600	0.08700	0
01/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.26500	0.28200	0
01/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.32800	0.32500	0
01/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.36100	0.37400	0
01/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.32300	0.31900	0
01/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.37000	0.38200	1,000
01/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.31000	0.30700	0
01/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.39300	0.40600	0
01/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.30500	0.30200	0
01/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.40200	0.41500	0
01/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.29300	0.29000	0
01/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.42600	0.43900	0
01/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.28800	0.28500	10,000
01/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.43500	0.44800	0
01/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.48500	0.48100	13,000
01/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.48500	0.49300	0
01/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.46700	0.46200	0
01/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.51700	0.52400	0
01/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.44900	0.44500	0
01/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.54900	0.55700	0
01/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.43200	0.42800	11,000
01/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.58200	0.59000	0
01/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.21800	0.21600	0
01/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.61500	0.62900	0
01/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.20600	0.20400	0
01/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.65300	0.66700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.19500	0.19300	0
01/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.69200	0.70600	0
01/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.09900	0.10000	500
01/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.73800	0.75500	0
01/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.17600	0.17400	0
01/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.77300	0.78700	0
01/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.08700	0.08700	0
01/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.82600	0.84200	0
01/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.41800	0.41700	0
01/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.81800	0.82500	0
01/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.40500	0.40300	0
01/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.85500	0.86100	0
01/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.39200	0.39000	0
01/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.89200	0.89800	0
01/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.13600	0.13500	0
01/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.98300	0.99800	0
01/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.13000	0.12900	0
01/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	1.02700	1.04200	0
01/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.12400	0.12300	0
01/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	1.07100	1.08600	0
01/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.11800	0.11700	0
01/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.11500	1.13000	0
01/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.12700	1.14700	200
01/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.92100	0.91100	0
01/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.10800	0.10700	0
01/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	1.20500	1.22000	0
01/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.00500	0.00500	0
01/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.33400	1.35000	0
01/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.09800	0.09800	0
01/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	1.29500	1.31100	0
01/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.09400	0.09300	0
01/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.34100	1.35600	0
01/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.08700	0.08600	0
01/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.43400	1.44900	0
01/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.08300	0.08200	0
01/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.48000	1.49500	0
01/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	0.97000	0.99000	0
01/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.21400	1.20400	0
01/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	0.95500	0.97500	0
01/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.24900	1.23900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	0.93900	0.95900	0
01/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.28300	1.27300	0
01/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.36900	1.36600	0
01/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.46900	1.48300	0
01/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.35300	1.35000	0
01/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.50300	1.51700	0
01/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.33600	1.33500	0
01/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.53600	1.55200	0
01/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	3.02900	3.04500	0
01/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.86120	6.84540	31
01/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.22426	0.22466	0
01/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.31306	0.32926	0
01/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.20756	0.20812	0
01/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.34636	0.36272	0
01/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.19218	0.19286	0
01/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.38098	0.39746	0
01/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.05538	0.05644	0
01/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.38428	0.40134	0
01/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.04797	0.04895	0
01/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.42687	0.44385	0
01/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.04163	0.04249	50
01/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.47053	0.48739	0
01/08/2011	£ / R On 18-June-12			Foreign Exchange Future	11.43550	11.50530	0
01/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.76600	0.82600	0
01/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.11400	0.10700	0
01/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.43800	0.49600	0
01/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.07100	0.06400	0
01/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.62300	0.67800	0
01/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.17100	0.15900	0
01/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.36200	0.41700	0
01/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.09500	0.08500	0
01/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.29200	0.34400	0
01/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.12500	0.11200	630
01/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.69800	0.75700	0
01/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.30700	0.29800	0
01/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.22800	0.27700	0
01/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.16100	0.14500	1,200
01/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.64100	0.69700	0
01/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.35000	0.33800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.58700	0.64100	0
01/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.39600	0.38200	0
01/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.14100	0.17100	0
01/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.27400	0.23900	0
01/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.12500	0.15300	1,200
01/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.30800	0.27100	0
01/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.11100	0.13600	0
01/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.34400	0.30400	0
01/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.30500	0.34000	0
01/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.45300	0.42100	0
01/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.46900	0.51400	0
01/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.52800	0.50500	0
01/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.44900	0.49400	0
01/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.55800	0.53500	0
01/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.43100	0.47400	0
01/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.59000	0.56500	0
01/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.41300	0.45500	0
01/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.62200	0.59600	0
01/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.39600	0.43700	0
01/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.65500	0.62800	0
01/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.21100	0.23900	0
01/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.65900	0.62000	0
01/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.19800	0.22500	0
01/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.69600	0.65600	0
01/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.34800	0.38700	0
01/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.75700	0.72800	0
01/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.17500	0.20000	0
01/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.77300	0.73100	0
01/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.47000	0.51000	0
01/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.83500	0.80500	0
01/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.45400	0.49300	0
01/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.86900	0.83800	0
01/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.43900	0.47700	0
01/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.90400	0.87200	0
01/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.01400	0.01800	0
01/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.09700	1.03600	200
01/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.10000	0.11700	0
01/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.14800	1.09800	250
01/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.21000	0.23800	0
01/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.21900	1.17900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08970	0.08880	0
01/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01976	0.01888	0
01/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00006	0.00008	0
01/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01055	0.00993	0
01/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00085	0.00113	0
01/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00443	0.00427	0
01/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00473	0.00547	0
01/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41150	11.41250	0
01/08/2011	€ / R On 19-March-12			Foreign Exchange Future	9.82940	9.90820	8,503
01/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.93100	0.99600	0
01/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.10200	0.08800	0
01/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.89200	0.95700	0
01/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.11300	0.09900	0
01/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.55300	0.61000	0
01/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.13000	0.11200	0
01/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.48500	0.54000	0
01/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.16200	0.14200	0
01/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.39400	0.44400	0
01/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.22100	0.19600	0
01/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.17100	0.22300	0
01/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.15300	0.13200	2,065
01/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.14900	0.19300	0
01/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.18100	0.15200	0
01/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.13000	0.16600	0
01/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.21200	0.17500	0
01/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.29300	0.33400	0
01/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.32000	0.28600	0
01/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.42200	0.46900	0
01/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.39300	0.36100	0
01/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.25600	0.29000	0
01/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.38300	0.34200	0
01/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.38200	0.42000	0
01/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.45300	0.41200	0
01/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.20800	0.23800	0
01/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.48500	0.44000	0
01/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.33000	0.36300	0
01/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.55100	0.50500	0
01/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.31400	0.34600	0
01/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.58500	0.53800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.29900	0.33000	0
01/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.62000	0.57200	0
01/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.27100	0.29900	0
01/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.69200	0.64100	0
01/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.01600	0.02300	3,590
01/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.79800	0.73200	0
01/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.01200	0.01700	0
01/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.89400	0.82600	0
01/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.01000	0.01500	0
01/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.94200	0.87400	0
01/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.19300	0.21500	0
01/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.96400	0.90700	0
01/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.00700	0.01100	0
01/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	1.03900	0.97000	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11			Can-Do Future	6.72600	6.70890	5,500
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.65	C	Can-Do Future	0.08300	0.08100	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.65	P	Can-Do Future	0.00700	0.02200	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.70	C	Can-Do Future	0.04500	0.05000	11,000
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.70	P	Can-Do Future	0.01900	0.04100	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.75	C	Can-Do Future	0.02200	0.03000	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.75	P	Can-Do Future	0.04600	0.07100	0
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.80	C	Can-Do Future	0.01000	0.01700	11,000
01/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.80	P	Can-Do Future	0.08400	0.10800	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	6.80560	6.78980	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.28100	0.27700	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.12500	0.13700	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.25100	0.24800	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.14500	0.15800	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.22200	0.22100	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.16600	0.18100	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.12800	0.13000	14,286
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.32200	0.34000	0
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.05700	0.05800	6,757
01/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.65100	0.66800	0
01/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.43930	8.45810	0
01/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.22300	1.21600	0
01/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01200	0.01300	0
01/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.80800	0.79900	0
01/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01400	0.01500	0
01/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.76200	0.75300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.01800	0.01900	0
01/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.71600	0.70800	0
01/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02200	0.02400	0
01/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.63700	0.62700	0
01/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00700	0.00800	0
01/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.58800	0.57900	0
01/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.00800	0.01000	0
01/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.55800	0.55200	0
01/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.09700	0.09900	0
01/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.52100	0.51600	0
01/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.11000	0.11300	0
01/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.31600	0.30800	0
01/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.03600	0.03900	0
01/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.27500	0.26800	0
01/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.04500	0.04900	0
01/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.38600	0.38100	0
01/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.17500	0.17800	0
01/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.56200	1.57900	0
01/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37300	0.37100	0
01/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.52400	1.54000	0
01/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.38500	0.38200	0
01/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.48600	1.50200	0
01/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.39700	0.39400	0
01/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.27400	0.27000	0
01/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.26300	0.26700	0
01/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.25300	0.24900	0
01/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.29200	0.29600	0
01/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.15400	0.15200	0
01/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.26000	0.26800	0
01/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.05900	0.06100	0
01/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.22900	0.24200	0
01/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.15600	0.15400	0
01/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.49500	0.50100	0
01/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.01200	0.01200	0
01/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.58200	0.59300	0
01/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00900	0.01000	0
01/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.62900	0.64100	0
01/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00800	0.00800	0
01/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.67800	0.68900	0
01/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00500	0.00600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.77500	0.78700	0
01/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.12300	7.15360	0
01/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.46000	0.48700	0
01/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.01500	0.01300	0
01/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.41200	0.43400	0
01/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.08900	0.08000	0
01/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.37500	0.39800	0
01/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.10200	0.09400	0
01/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.34100	0.36300	0
01/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.11800	0.10900	0
01/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.18000	0.19300	0
01/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.25700	0.23900	0
01/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.16300	0.17400	0
01/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.29000	0.27000	0
01/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.14700	0.15700	0
01/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.32400	0.30300	0
01/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.12000	0.12800	0
01/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.39700	0.37400	0
01/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.10800	0.11500	0
01/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.43500	0.41100	0
01/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.01500	0.01700	0
01/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.52000	0.49300	0
01/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.08000	0.08500	0
01/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.55700	0.53100	0
01/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.07200	0.07600	0
01/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.59900	0.57200	0
01/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00600	0.00700	0
01/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.71100	0.68300	0
01/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00500	0.00600	0
01/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.76000	0.73200	0
01/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00400	0.00500	0
01/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.80900	0.78100	0
01/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00300	0.00300	0
01/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.90800	0.87900	0
01/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.04110	0.04120	22,388
01/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.08310	0.08100	21,898
01/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.80170	8.70310	50
01/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.07900	0.98300	0
01/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00300	0.00700	0
01/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.17200	1.07600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02000	0.02300	0
01/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	0.98100	0.88600	0
01/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00500	0.01000	0
01/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.07600	0.98300	0
01/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02400	0.03000	0
01/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	0.88400	0.79200	0
01/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00800	0.01600	0
01/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.83600	0.74500	0
01/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.01000	0.01900	0
01/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	0.94000	0.85400	0
01/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.03800	0.05100	0
01/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.85500	0.77200	0
01/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.05300	0.06900	0
01/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.73500	0.65800	0
01/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.08300	0.10500	0
01/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.66100	0.58800	0
01/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.10900	0.13500	0
01/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.62500	0.55500	0
01/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.12300	0.15200	0
01/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.59100	0.52300	0
01/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.13900	0.17000	0
01/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.36700	0.30200	0
01/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.09100	0.12600	0
01/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.52600	0.46300	0
01/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.17400	0.21000	0
01/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.49600	0.43500	0
01/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.19400	0.23200	0
01/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.46600	0.40800	0
01/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.21400	0.25500	0
01/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.43800	0.38300	0
01/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.23600	0.28000	0
01/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.38600	0.33600	0
01/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.28400	0.33300	0
01/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.33900	0.29600	0
01/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.33700	0.39300	0
01/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.13100	0.10700	0
01/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.30500	0.38100	0
01/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.30000	0.26100	0
01/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.39800	0.45800	0
01/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.28200	0.24500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.43000	0.49200	0
01/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.09100	0.07400	0
01/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.41500	0.49800	0
01/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.08000	0.06600	0
01/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.45400	0.54000	0
01/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.07100	0.05800	0
01/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.49500	0.58200	0
01/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.22000	0.19100	0
01/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.56800	0.63800	0
01/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.20700	0.17900	0
01/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.60500	0.67600	0
01/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.04800	0.04000	0
01/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.62200	0.71400	0
01/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.16200	0.14000	0
01/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.76000	0.83700	0
01/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.15200	0.13200	0
01/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.80000	0.87900	0
01/08/2011	RAIN On 19-September-11			Foreign Exchange Future	13,829.42000	13,846.20000	0
01/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.06670	1.06390	0
01/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.04640	0.04600	0
01/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02970	0.03210	0
01/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.02680	0.02700	0
01/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.06010	0.06310	0
01/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.01570	0.01590	0
01/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09900	0.10200	0
02/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.07450	9.05030	0
02/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.09100	1.07100	0
02/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00100	0.00000	0
02/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.04100	1.02200	0
02/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	0.99100	0.97200	0
02/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
02/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.02500	1.02400	0
02/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.01200	0.01300	0
02/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	0.93100	0.93000	0
02/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01800	0.01900	0
02/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	0.88500	0.88400	0
02/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.02200	0.02300	0
02/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.75100	0.75000	0
02/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.03800	0.03900	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.66600	0.66500	0
02/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.05300	0.05400	0
02/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.62500	0.62400	0
02/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.06200	0.06300	0
02/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.58600	0.58500	0
02/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.07300	0.07400	0
02/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.54700	0.54600	0
02/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.08400	0.08500	0
02/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.51000	0.50900	0
02/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.09700	0.09800	0
02/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.43900	0.43800	0
02/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.12600	0.12700	560
02/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.52100	0.53600	0
02/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.18900	0.18300	0
02/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.49000	0.50500	0
02/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.20800	0.20200	0
02/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.46100	0.47500	0
02/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.22900	0.22200	10,000
02/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.43200	0.44600	0
02/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.25000	0.24300	0
02/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.40500	0.41800	0
02/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.27300	0.26500	0
02/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.37900	0.39200	0
02/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.29700	0.28900	0
02/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.35400	0.36600	0
02/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.32200	0.31300	0
02/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.09100	0.08600	0
02/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.25100	0.26500	0
02/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.31700	0.32800	0
02/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.37100	0.36100	0
02/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.31200	0.32300	0
02/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.38000	0.37000	1,000
02/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.29900	0.31000	0
02/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.40300	0.39300	0
02/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.29400	0.30500	0
02/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.41200	0.40200	0
02/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.28200	0.29300	0
02/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.43600	0.42600	0
02/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.27800	0.28800	10,000
02/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.44600	0.43500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.45900	0.48500	13,000
02/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.50700	0.48500	0
02/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.44100	0.46700	0
02/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.53900	0.51700	0
02/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.42400	0.44900	0
02/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.57200	0.54900	0
02/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.40800	0.43200	11,000
02/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.60600	0.58200	0
02/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.20900	0.21800	0
02/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.62700	0.61500	0
02/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.19800	0.20600	0
02/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.66600	0.65300	0
02/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.18800	0.19500	0
02/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.70600	0.69200	0
02/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.09900	0.09900	500
02/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.73600	0.73800	0
02/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.16900	0.17600	0
02/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.78700	0.77300	0
02/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.08600	0.08700	0
02/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.82300	0.82600	0
02/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.40000	0.41800	0
02/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.84200	0.81800	0
02/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.38700	0.40500	0
02/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.87900	0.85500	0
02/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.37400	0.39200	0
02/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.91600	0.89200	0
02/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.13000	0.13600	0
02/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.99800	0.98300	0
02/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.12400	0.13000	0
02/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	1.04200	1.02700	0
02/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.11800	0.12400	0
02/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	1.08600	1.07100	0
02/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.11300	0.11800	0
02/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.13100	1.11500	0
02/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.14100	1.12700	200
02/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.91100	0.92100	0
02/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.10300	0.10800	0
02/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	1.22100	1.20500	0
02/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.00500	0.00500	0
02/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.31500	1.33400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.09400	0.09800	0
02/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	1.31200	1.29500	0
02/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.09000	0.09400	0
02/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.35800	1.34100	0
02/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.08300	0.08700	0
02/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.45100	1.43400	0
02/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.07900	0.08300	0
02/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.49700	1.48000	0
02/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	0.98300	0.97000	0
02/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.20300	1.21400	0
02/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	0.96700	0.95500	0
02/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.23700	1.24900	0
02/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	0.95100	0.93900	0
02/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.27100	1.28300	0
02/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.38200	1.36900	0
02/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.45800	1.46900	0
02/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.36600	1.35300	0
02/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.49200	1.50300	0
02/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.34900	1.33600	0
02/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.52500	1.53600	0
02/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	3.01000	3.02900	0
02/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.86310	6.86120	31
02/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.22421	0.22426	0
02/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.31111	0.31306	0
02/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.20744	0.20756	0
02/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.34434	0.34636	0
02/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.19201	0.19218	0
02/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.37891	0.38098	0
02/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.05863	0.05538	0
02/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.36823	0.38428	0
02/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.05075	0.04797	0
02/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.41035	0.42687	0
02/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.04399	0.04163	50
02/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.45359	0.47053	0
02/08/2011	£ / R On 18-June-12			Foreign Exchange Future	11.38090	11.43550	0
02/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.77500	0.76600	0
02/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.11000	0.11400	0
02/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.46800	0.43800	0
02/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.06100	0.07100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.63100	0.62300	0
02/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.16600	0.17100	0
02/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.38900	0.36200	0
02/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.08200	0.09500	0
02/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.31600	0.29200	0
02/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.10900	0.12500	630
02/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.68200	0.69800	0
02/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.31600	0.30700	0
02/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.25000	0.22800	0
02/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.14300	0.16100	1,200
02/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.62500	0.64100	0
02/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.35900	0.35000	0
02/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.57200	0.58700	0
02/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.40600	0.39600	0
02/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.15600	0.14100	0
02/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.24900	0.27400	0
02/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.13900	0.12500	1,200
02/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.28200	0.30800	0
02/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.12300	0.11100	0
02/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.31600	0.34400	0
02/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.30900	0.30500	0
02/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.44400	0.45300	0
02/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.45600	0.46900	0
02/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.54000	0.52800	0
02/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.43700	0.44900	0
02/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.57100	0.55800	0
02/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.41800	0.43100	0
02/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.60200	0.59000	0
02/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.40100	0.41300	0
02/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.63500	0.62200	0
02/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.38400	0.39600	0
02/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.66800	0.65500	0
02/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.21400	0.21100	0
02/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.64900	0.65900	0
02/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.20100	0.19800	0
02/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.68600	0.69600	0
02/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.33700	0.34800	0
02/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.77100	0.75700	0
02/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.17700	0.17500	0
02/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.76200	0.77300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.44600	0.47000	0
02/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.86500	0.83500	0
02/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.43100	0.45400	0
02/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.90000	0.86900	0
02/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.41600	0.43900	0
02/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.93500	0.90400	0
02/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.01500	0.01400	0
02/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	1.05800	1.09700	200
02/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.10100	0.10000	0
02/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.13600	1.14800	250
02/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.20300	0.21000	0
02/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.23700	1.21900	0
02/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08910	0.08970	0
02/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01917	0.01976	0
02/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00007	0.00006	0
02/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01003	0.01055	0
02/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00093	0.00085	0
02/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00411	0.00443	0
02/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00501	0.00473	0
02/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41190	11.41150	0
02/08/2011	€ / R On 19-March-12			Foreign Exchange Future	9.81030	9.82940	8,503
02/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.91500	0.93100	0
02/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.10500	0.10200	0
02/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.87600	0.89200	0
02/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.11600	0.11300	0
02/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.55900	0.55300	0
02/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.12700	0.13000	0
02/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.49100	0.48500	0
02/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.15900	0.16200	0
02/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.39800	0.39400	0
02/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.21600	0.22100	0
02/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.18600	0.17100	0
02/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.13700	0.15300	2,065
02/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.16300	0.14900	0
02/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.16400	0.18100	0
02/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.14200	0.13000	0
02/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.19300	0.21200	0
02/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.29700	0.29300	0
02/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.31500	0.32000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.41100	0.42200	0
02/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.40100	0.39300	0
02/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.25900	0.25600	0
02/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.37700	0.38300	0
02/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.37200	0.38200	0
02/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.46200	0.45300	0
02/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.21100	0.20800	0
02/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.47900	0.48500	0
02/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.32000	0.33000	0
02/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.56000	0.55100	0
02/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.30500	0.31400	0
02/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.59500	0.58500	0
02/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.29000	0.29900	0
02/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.63000	0.62000	0
02/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.26300	0.27100	0
02/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.70300	0.69200	0
02/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.01700	0.01600	3,590
02/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.76800	0.79800	0
02/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.01300	0.01200	0
02/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.86400	0.89400	0
02/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.01100	0.01000	0
02/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.91200	0.94200	0
02/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.18700	0.19300	0
02/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.97700	0.96400	0
02/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.00800	0.00700	0
02/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	1.00900	1.03900	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11			Can-Do Future	6.75020	6.72600	5,500
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.65	C	Can-Do Future	0.10100	0.08300	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.65	P	Can-Do Future	0.00100	0.00700	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.70	C	Can-Do Future	0.05500	0.04500	11,000
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.70	P	Can-Do Future	0.00500	0.01900	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.75	C	Can-Do Future	0.02300	0.02200	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.75	P	Can-Do Future	0.02300	0.04600	0
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.80	C	Can-Do Future	0.00700	0.01000	11,000
02/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.80	P	Can-Do Future	0.05700	0.08400	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	6.82190	6.80560	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.29100	0.28100	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.11900	0.12500	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.25900	0.25100	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.13700	0.14500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.23000	0.22200	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.15800	0.16600	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.13300	0.12800	14,286
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.31100	0.32200	0
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.05900	0.05700	6,757
02/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.63700	0.65100	0
02/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.41690	8.43930	0
02/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.12900	1.22300	0
02/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01600	0.01200	0
02/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.73600	0.80800	0
02/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.02000	0.01400	0
02/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.69000	0.76200	0
02/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02400	0.01800	0
02/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.64600	0.71600	0
02/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.03000	0.02200	0
02/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.57700	0.63700	0
02/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00900	0.00700	0
02/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.53000	0.58800	0
02/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.01200	0.00800	0
02/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.48400	0.55800	0
02/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.12100	0.09700	0
02/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.45000	0.52100	0
02/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.13700	0.11000	0
02/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.26700	0.31600	0
02/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.04900	0.03600	0
02/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.22800	0.27500	0
02/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.06000	0.04500	0
02/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.32600	0.38600	0
02/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.21300	0.17500	0
02/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.54500	1.56200	0
02/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.37800	0.37300	0
02/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.50700	1.52400	0
02/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.39000	0.38500	0
02/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.47000	1.48600	0
02/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.40300	0.39700	0
02/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.22500	0.27400	0
02/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.31200	0.26300	0
02/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.20700	0.25300	0
02/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.34400	0.29200	0
02/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.12200	0.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.30600	0.26000	0
02/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.04200	0.05900	0
02/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.27400	0.22900	0
02/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.12500	0.15600	0
02/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.56200	0.49500	0
02/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.00700	0.01200	0
02/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.63900	0.58200	0
02/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00600	0.00900	0
02/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.68800	0.62900	0
02/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00500	0.00800	0
02/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.73700	0.67800	0
02/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00300	0.00500	0
02/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.83500	0.77500	0
02/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.13040	7.12300	0
02/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.48200	0.46000	0
02/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.01300	0.01500	0
02/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.41600	0.41200	0
02/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.08600	0.08900	0
02/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.38000	0.37500	0
02/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.10000	0.10200	0
02/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.34500	0.34100	0
02/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.11500	0.11800	0
02/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.18300	0.18000	0
02/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.25300	0.25700	0
02/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.16500	0.16300	0
02/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.28500	0.29000	0
02/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.14900	0.14700	0
02/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.31900	0.32400	0
02/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.12200	0.12000	0
02/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.39200	0.39700	0
02/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.11000	0.10800	0
02/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.43000	0.43500	0
02/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.01700	0.01500	0
02/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.49800	0.52000	0
02/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.08100	0.08000	0
02/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.55100	0.55700	0
02/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.07300	0.07200	0
02/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.59300	0.59900	0
02/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00700	0.00600	0
02/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.68800	0.71100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00600	0.00500	0
02/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.73700	0.76000	0
02/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00500	0.00400	0
02/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.78600	0.80900	0
02/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00300	0.00300	0
02/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.88400	0.90800	0
02/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03820	0.04110	22,388
02/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.09210	0.08310	21,898
02/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	8.91460	8.80170	75
02/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.21000	1.07900	0
02/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00200	0.00300	0
02/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.27900	1.17200	0
02/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.01400	0.02000	0
02/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.11000	0.98100	0
02/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00200	0.00500	0
02/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.18200	1.07600	0
02/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.01700	0.02400	0
02/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.01200	0.88400	0
02/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00400	0.00800	0
02/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	0.96300	0.83600	0
02/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00500	0.01000	0
02/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.04300	0.94000	0
02/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.02800	0.03800	0
02/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	0.95400	0.85500	0
02/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.03900	0.05300	0
02/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.82900	0.73500	0
02/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.06400	0.08300	0
02/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.75000	0.66100	0
02/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.08500	0.10900	0
02/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.71200	0.62500	0
02/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.09700	0.12300	0
02/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.67500	0.59100	0
02/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.11000	0.13900	0
02/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.46600	0.36700	0
02/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.05800	0.09100	0
02/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.60500	0.52600	0
02/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.14000	0.17400	0
02/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.57200	0.49600	0
02/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.15700	0.19400	0
02/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.54000	0.46600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.17500	0.21400	0
02/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.51000	0.43800	0
02/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.19500	0.23600	0
02/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.45200	0.38600	0
02/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.23700	0.28400	0
02/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.40000	0.33900	0
02/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.28500	0.33700	0
02/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.18600	0.13100	0
02/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.22800	0.30500	0
02/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.35500	0.30000	0
02/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.34000	0.39800	0
02/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.33500	0.28200	0
02/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.37000	0.43000	0
02/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.13200	0.09100	0
02/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.32400	0.41500	0
02/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.11800	0.08000	0
02/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.36000	0.45400	0
02/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.10400	0.07100	0
02/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.39600	0.49500	0
02/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.26300	0.22000	0
02/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.49800	0.56800	0
02/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.24800	0.20700	0
02/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.53300	0.60500	0
02/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.07300	0.04800	0
02/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.51500	0.62200	0
02/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.19500	0.16200	0
02/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.68000	0.76000	0
02/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.18400	0.15200	0
02/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.71900	0.80000	0
02/08/2011	RAIN On 19-September-11			Foreign Exchange Future	13,856.09000	13,829.42000	0
02/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.06600	1.06670	0
02/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.04580	0.04640	0
02/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02980	0.02970	0
02/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.02640	0.02680	0
02/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.06040	0.06010	0
02/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.01540	0.01570	0
02/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09940	0.09900	0
03/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.09720	9.07450	0
03/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.11700	1.09100	0
03/08/2011	\$ / 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
03/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.06700	1.04100	0
03/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00100	0.00100	0
03/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.01700	0.99100	0
03/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00100	0.00100	0
03/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.06800	1.02500	0
03/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.01100	0.01200	0
03/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	0.97300	0.93100	0
03/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01600	0.01800	0
03/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	0.92600	0.88500	0
03/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.01900	0.02200	0
03/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.79100	0.75100	0
03/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.03400	0.03800	5,000
03/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.70500	0.66600	0
03/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.04800	0.05300	0
03/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.66400	0.62500	0
03/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.05700	0.06200	0
03/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.62300	0.58600	0
03/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.06600	0.07300	0
03/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.58400	0.54700	0
03/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.07700	0.08400	0
03/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.54600	0.51000	0
03/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.08900	0.09700	0
03/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.47300	0.43900	0
03/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.11600	0.12600	560
03/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.56800	0.52100	0
03/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.16900	0.18900	0
03/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.53600	0.49000	0
03/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.18700	0.20800	0
03/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.50500	0.46100	0
03/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.20600	0.22900	10,000
03/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.47500	0.43200	0
03/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.22600	0.25000	0
03/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.44700	0.40500	0
03/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.24800	0.27300	0
03/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.41900	0.37900	0
03/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.27000	0.29700	0
03/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.39300	0.35400	0
03/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.29400	0.32200	0
03/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.10200	0.09100	0
03/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.23600	0.25100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.35100	0.31700	0
03/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.33800	0.37100	0
03/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.34400	0.31200	0
03/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.34500	0.38000	1,000
03/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.33100	0.29900	0
03/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.36800	0.40300	0
03/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.32500	0.29400	0
03/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.37600	0.41200	0
03/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.31200	0.28200	0
03/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.39900	0.43600	0
03/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.30700	0.27800	10,000
03/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.40800	0.44600	0
03/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.50500	0.45900	16,000
03/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.46100	0.50700	0
03/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.48400	0.44100	0
03/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.49000	0.53900	0
03/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.46500	0.42400	0
03/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.52100	0.57200	0
03/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.44700	0.40800	16,000
03/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.55300	0.60600	0
03/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.23300	0.20900	0
03/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.58400	0.62700	0
03/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.22000	0.19800	0
03/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.62100	0.66600	0
03/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.20900	0.18800	0
03/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.66000	0.70600	0
03/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.11000	0.09900	500
03/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.70300	0.73600	0
03/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.18800	0.16900	0
03/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.73900	0.78700	0
03/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.09600	0.08600	0
03/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.78900	0.82300	0
03/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.43200	0.40000	0
03/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.78800	0.84200	0
03/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.41800	0.38700	0
03/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.82400	0.87900	0
03/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.40400	0.37400	0
03/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.86000	0.91600	0
03/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.14600	0.13000	0
03/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.94700	0.99800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.13900	0.12400	0
03/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.99000	1.04200	0
03/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.13200	0.11800	0
03/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	1.03300	1.08600	0
03/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.12600	0.11300	0
03/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	1.07700	1.13100	0
03/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.14700	1.14100	200
03/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.89400	0.91100	0
03/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.11500	0.10300	0
03/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	1.16600	1.22100	0
03/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.00600	0.00500	0
03/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.29000	1.31500	0
03/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.10500	0.09400	0
03/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	1.25600	1.31200	0
03/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.10100	0.09000	0
03/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.30200	1.35800	0
03/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.09200	0.08300	0
03/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.39300	1.45100	0
03/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.08900	0.07900	0
03/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.44000	1.49700	0
03/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	0.98800	0.98300	0
03/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.18500	1.20300	0
03/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	0.97200	0.96700	0
03/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.21900	1.23700	0
03/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	0.95600	0.95100	0
03/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.25300	1.27100	0
03/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.38700	1.38200	0
03/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.44000	1.45800	0
03/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.37100	1.36600	0
03/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.47400	1.49200	0
03/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.35400	1.34900	0
03/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.50700	1.52500	0
03/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
03/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.98400	3.01000	0
03/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	6.90700	6.86310	31
03/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.24645	0.22421	0
03/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.28945	0.31111	0
03/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.22841	0.20744	0
03/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.32141	0.34434	0
03/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.21174	0.19201	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.35474	0.37891	0
03/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.06598	0.05863	0
03/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.34968	0.36823	0
03/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.05723	0.05075	0
03/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.39093	0.41035	0
03/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.04971	0.04399	50
03/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.43341	0.45359	0
03/08/2011	£ / R On 18-June-12			Foreign Exchange Future	11.59960	11.38090	0
03/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	0.89900	0.77500	0
03/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.08400	0.11000	0
03/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.57100	0.46800	0
03/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.04500	0.06100	0
03/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.74500	0.63100	0
03/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.13000	0.16600	0
03/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.48800	0.38900	0
03/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.06200	0.08200	0
03/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.40900	0.31600	0
03/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.08300	0.10900	630
03/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.80700	0.68200	0
03/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.25200	0.31600	0
03/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.33600	0.25000	0
03/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.11000	0.14300	1,200
03/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.74500	0.62500	0
03/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.29000	0.35900	0
03/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.68600	0.57200	0
03/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.33100	0.40600	0
03/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.21100	0.15600	0
03/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.18500	0.24900	0
03/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.18900	0.13900	1,200
03/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.21300	0.28200	0
03/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.16900	0.12300	0
03/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.24300	0.31600	0
03/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.38100	0.30900	0
03/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.36600	0.44400	0
03/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.55300	0.45600	0
03/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.44800	0.54000	0
03/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.52900	0.43700	0
03/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.47400	0.57100	0
03/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.50500	0.41800	0
03/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.50000	0.60200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.48500	0.40100	0
03/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.53000	0.63500	0
03/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.46500	0.38400	0
03/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.56000	0.66800	0
03/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.26800	0.21400	0
03/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.55300	0.64900	0
03/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.25200	0.20100	0
03/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.58700	0.68600	0
03/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.41100	0.33700	0
03/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.65600	0.77100	0
03/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.22400	0.17700	0
03/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.65900	0.76200	0
03/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.53600	0.44600	0
03/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.73600	0.86500	0
03/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.51800	0.43100	0
03/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.76800	0.90000	0
03/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.50100	0.41600	0
03/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.80100	0.93500	0
03/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.02300	0.01500	0
03/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.94700	1.05800	200
03/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.12900	0.10100	0
03/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	1.01400	1.13600	250
03/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.24900	0.20300	0
03/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	1.09400	1.23700	0
03/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.09000	0.08910	0
03/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.02006	0.01917	0
03/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00006	0.00007	0
03/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01079	0.01003	0
03/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00079	0.00093	0
03/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00454	0.00411	0
03/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00454	0.00501	0
03/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41130	11.41190	0
03/08/2011	€ / R On 19-March-12			Foreign Exchange Future	9.95220	9.81030	8,503
03/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.03200	0.91500	0
03/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.08000	0.10500	0
03/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	0.99200	0.87600	0
03/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.09000	0.11600	0
03/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.64400	0.55900	0
03/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.10400	0.12700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.57100	0.49100	0
03/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.13100	0.15900	0
03/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.47200	0.39800	0
03/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.18200	0.21600	0
03/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.24500	0.18600	0
03/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.11500	0.13700	2,065
03/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.21400	0.16300	0
03/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.13400	0.16400	0
03/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.18500	0.14200	0
03/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.15500	0.19300	0
03/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.35700	0.29700	0
03/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.26700	0.31500	0
03/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.49300	0.41100	0
03/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.34100	0.40100	0
03/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.30800	0.25900	0
03/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.31800	0.37700	0
03/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.44300	0.37200	0
03/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.39100	0.46200	0
03/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.25200	0.21100	0
03/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.41200	0.47900	0
03/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.38000	0.32000	0
03/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.47800	0.56000	0
03/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.36200	0.30500	0
03/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.51000	0.59500	0
03/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.34500	0.29000	0
03/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.54300	0.63000	0
03/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.31300	0.26300	0
03/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.61100	0.70300	0
03/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.02400	0.01700	3,590
03/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.69400	0.76800	0
03/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.01800	0.01300	0
03/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.78800	0.86400	0
03/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.01500	0.01100	0
03/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.83500	0.91200	0
03/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.22400	0.18700	0
03/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.87200	0.97700	0
03/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.01200	0.00800	0
03/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.93200	1.00900	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11			Can-Do Future	6.75110	6.75020	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.65	C	Can-Do Future	0.10100	0.10100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.65	P	Can-Do Future	0.00000	0.00100	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.70	C	Can-Do Future	0.05100	0.05500	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.70	P	Can-Do Future	0.00000	0.00500	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.75	C	Can-Do Future	0.00100	0.02300	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.75	P	Can-Do Future	0.00000	0.02300	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.80	C	Can-Do Future	0.00000	0.00700	0
03/08/2011	ANY DAY EXPIRY CAAF \$ On 03-August-11	6.80	P	Can-Do Future	0.04900	0.05700	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	6.83030	6.82190	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.29800	0.29100	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.11800	0.11900	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.26700	0.25900	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.13700	0.13700	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.23700	0.23000	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.15700	0.15800	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.13900	0.13300	14,286
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.30900	0.31100	0
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.06200	0.05900	6,757
03/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.63200	0.63700	0
03/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.38290	8.41690	0
03/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.11000	1.12900	0
03/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01300	0.01600	0
03/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.70300	0.73600	0
03/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.03100	0.02000	0
03/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.65900	0.69000	0
03/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.03700	0.02400	0
03/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.61700	0.64600	0
03/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.04500	0.03000	0
03/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.51500	0.57700	0
03/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.01200	0.00900	0
03/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.46800	0.53000	0
03/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.01500	0.01200	0
03/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.47300	0.48400	0
03/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.12600	0.12100	0
03/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.43900	0.45000	0
03/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.14200	0.13700	0
03/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.21400	0.26700	0
03/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.06100	0.04900	0
03/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.17900	0.22800	0
03/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.07600	0.06000	0
03/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.31800	0.32600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.22100	0.21300	0
03/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.51400	1.54500	0
03/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.38100	0.37800	0
03/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.47600	1.50700	0
03/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.39300	0.39000	0
03/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.43900	1.47000	0
03/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.40600	0.40300	0
03/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.22600	0.22500	0
03/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.32900	0.31200	0
03/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.20900	0.20700	0
03/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.36200	0.34400	0
03/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.13900	0.12200	0
03/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.36700	0.30600	0
03/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.03500	0.04200	0
03/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.33200	0.27400	0
03/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.12700	0.12500	0
03/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.58000	0.56200	0
03/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.00700	0.00700	0
03/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.70400	0.63900	0
03/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00600	0.00600	0
03/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.75300	0.68800	0
03/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00500	0.00500	0
03/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.80200	0.73700	0
03/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00300	0.00300	0
03/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.90000	0.83500	0
03/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.14010	7.13040	0
03/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.47400	0.48200	0
03/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.01400	0.01300	0
03/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.42900	0.41600	0
03/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.08900	0.08600	0
03/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.39200	0.38000	0
03/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.10200	0.10000	0
03/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.35700	0.34500	0
03/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.11700	0.11500	0
03/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.18900	0.18300	0
03/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.24900	0.25300	0
03/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.17100	0.16500	0
03/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.28100	0.28500	0
03/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.15500	0.14900	0
03/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.31500	0.31900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.12600	0.12200	0
03/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.38600	0.39200	0
03/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.11400	0.11000	0
03/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.42400	0.43000	0
03/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.01700	0.01700	0
03/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.50700	0.49800	0
03/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.08400	0.08100	0
03/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.54400	0.55100	0
03/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.07600	0.07300	0
03/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.58600	0.59300	0
03/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.00700	0.00700	0
03/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.69700	0.68800	0
03/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00600	0.00600	0
03/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.74600	0.73700	0
03/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00500	0.00500	0
03/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.79500	0.78600	0
03/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00300	0.00300	0
03/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.89300	0.88400	0
03/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.03600	0.03820	22,388
03/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.09970	0.09210	21,898
03/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.03910	8.91460	75
03/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.30600	1.21000	0
03/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
03/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.41100	1.27900	0
03/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02200	0.01400	0
03/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.20700	1.11000	0
03/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00300	0.00200	0
03/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.31500	1.18200	0
03/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02600	0.01700	0
03/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.10900	1.01200	0
03/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00500	0.00400	0
03/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.05900	0.96300	0
03/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00500	0.00500	0
03/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.17300	1.04300	0
03/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.03400	0.02800	0
03/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.08000	0.95400	0
03/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.04100	0.03900	0
03/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	0.95200	0.82900	0
03/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.06300	0.06400	0
03/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.87200	0.75000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.08300	0.08500	0
03/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.83300	0.71200	0
03/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.09400	0.09700	0
03/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.79500	0.67500	0
03/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.10600	0.11000	0
03/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.55800	0.46600	0
03/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.05400	0.05800	0
03/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.72300	0.60500	0
03/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.13400	0.14000	0
03/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.68800	0.57200	0
03/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.14900	0.15700	0
03/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.65500	0.54000	0
03/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.16600	0.17500	0
03/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.62200	0.51000	0
03/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.18300	0.19500	0
03/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.56100	0.45200	0
03/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.22200	0.23700	0
03/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.50400	0.40000	0
03/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.26500	0.28500	0
03/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.25500	0.18600	0
03/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.20100	0.22800	0
03/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.45100	0.35500	0
03/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.31200	0.34000	0
03/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.42600	0.33500	0
03/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.33700	0.37000	0
03/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.18900	0.13200	0
03/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.28500	0.32400	0
03/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.17000	0.11800	0
03/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.31600	0.36000	0
03/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.15400	0.10400	0
03/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.35000	0.39600	0
03/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.34300	0.26300	0
03/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.45400	0.49800	0
03/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.32400	0.24800	0
03/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.48500	0.53300	0
03/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.11200	0.07300	0
03/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.45800	0.51500	0
03/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.26100	0.19500	0
03/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.62200	0.68000	0
03/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.24700	0.18400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.65800	0.71900	0
03/08/2011	RAIN On 19-September-11			Foreign Exchange Future	13,951.54000	13,856.09000	0
03/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.07390	1.06600	0
03/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.05110	0.04580	0
03/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.02720	0.02980	0
03/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.02980	0.02640	0
03/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.05590	0.06040	0
03/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.01750	0.01540	0
03/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.09360	0.09940	0
04/08/2011	\$ / R On 14-December-15			Foreign Exchange Future	9.22290	9.09720	0
04/08/2011	\$ / R On 19-September-11	5.70	C	Foreign Exchange Future	1.24000	1.11700	0
04/08/2011	\$ / R On 19-September-11	5.70	P	Foreign Exchange Future	0.00000	0.00100	0
04/08/2011	\$ / R On 19-September-11	5.75	C	Foreign Exchange Future	1.19000	1.06700	0
04/08/2011	\$ / R On 19-September-11	5.75	P	Foreign Exchange Future	0.00000	0.00100	0
04/08/2011	\$ / R On 19-September-11	5.80	C	Foreign Exchange Future	1.14000	1.01700	0
04/08/2011	\$ / R On 19-September-11	5.80	P	Foreign Exchange Future	0.00000	0.00100	0
04/08/2011	\$ / R On 19-December-11	5.85	C	Foreign Exchange Future	1.18900	1.06800	0
04/08/2011	\$ / R On 19-December-11	5.85	P	Foreign Exchange Future	0.00700	0.01100	0
04/08/2011	\$ / R On 19-December-11	5.95	C	Foreign Exchange Future	1.09200	0.97300	0
04/08/2011	\$ / R On 19-December-11	5.95	P	Foreign Exchange Future	0.01000	0.01600	0
04/08/2011	\$ / R On 19-December-11	6.00	C	Foreign Exchange Future	1.04300	0.92600	0
04/08/2011	\$ / R On 19-December-11	6.00	P	Foreign Exchange Future	0.01100	0.01900	0
04/08/2011	\$ / R On 19-December-11	6.15	C	Foreign Exchange Future	0.90200	0.79100	0
04/08/2011	\$ / R On 19-December-11	6.15	P	Foreign Exchange Future	0.02000	0.03400	5,000
04/08/2011	\$ / R On 19-December-11	6.25	C	Foreign Exchange Future	0.81200	0.70500	0
04/08/2011	\$ / R On 19-December-11	6.25	P	Foreign Exchange Future	0.03000	0.04800	0
04/08/2011	\$ / R On 19-December-11	6.30	C	Foreign Exchange Future	0.76900	0.66400	0
04/08/2011	\$ / R On 19-December-11	6.30	P	Foreign Exchange Future	0.03700	0.05700	0
04/08/2011	\$ / R On 19-December-11	6.35	C	Foreign Exchange Future	0.72600	0.62300	0
04/08/2011	\$ / R On 19-December-11	6.35	P	Foreign Exchange Future	0.04400	0.06600	0
04/08/2011	\$ / R On 19-December-11	6.40	C	Foreign Exchange Future	0.68400	0.58400	0
04/08/2011	\$ / R On 19-December-11	6.40	P	Foreign Exchange Future	0.05200	0.07700	0
04/08/2011	\$ / R On 19-December-11	6.45	C	Foreign Exchange Future	0.64300	0.54600	0
04/08/2011	\$ / R On 19-December-11	6.45	P	Foreign Exchange Future	0.06100	0.08900	0
04/08/2011	\$ / R On 19-December-11	6.55	C	Foreign Exchange Future	0.56600	0.47300	0
04/08/2011	\$ / R On 19-December-11	6.55	P	Foreign Exchange Future	0.08400	0.11600	560
04/08/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	0.65800	0.56800	0
04/08/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.13300	0.16900	0
04/08/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	0.62400	0.53600	0
04/08/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.14900	0.18700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	0.59000	0.50500	0
04/08/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.16500	0.20600	10,000
04/08/2011	\$ / R On 19-March-12	6.75	C	Foreign Exchange Future	0.55800	0.47500	0
04/08/2011	\$ / R On 19-March-12	6.75	P	Foreign Exchange Future	0.18300	0.22600	0
04/08/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	0.52700	0.44700	0
04/08/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.20200	0.24800	0
04/08/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	0.49700	0.41900	0
04/08/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.22200	0.27000	0
04/08/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	0.46800	0.39300	0
04/08/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.24300	0.29400	0
04/08/2011	\$ / R On 19-September-11	6.95	C	Foreign Exchange Future	0.14600	0.10200	0
04/08/2011	\$ / R On 19-September-11	6.95	P	Foreign Exchange Future	0.15600	0.23600	0
04/08/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	0.42100	0.35100	0
04/08/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.28200	0.33800	0
04/08/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.41400	0.34400	0
04/08/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.28900	0.34500	1,000
04/08/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	0.39500	0.33100	0
04/08/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.30600	0.36800	0
04/08/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	0.38800	0.32500	0
04/08/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.31300	0.37600	0
04/08/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	0.37100	0.31200	0
04/08/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.33200	0.39900	0
04/08/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	0.36400	0.30700	10,000
04/08/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.33900	0.40800	0
04/08/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	0.57600	0.50500	16,000
04/08/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.40500	0.46100	0
04/08/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	0.55200	0.48400	0
04/08/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.43100	0.49000	0
04/08/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	0.52900	0.46500	0
04/08/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.45800	0.52100	0
04/08/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	0.50700	0.44700	42,000
04/08/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.48600	0.55300	0
04/08/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.27700	0.23300	0
04/08/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.50200	0.58400	0
04/08/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.26200	0.22000	0
04/08/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.53700	0.62100	0
04/08/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.24800	0.20900	0
04/08/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.57300	0.66000	0
04/08/2011	\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.13600	0.11000	500
04/08/2011	\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.60400	0.70300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.22300	0.18800	0
04/08/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.64800	0.73900	0
04/08/2011	\$ / R On 19-December-11	7.60	C	Foreign Exchange Future	0.11800	0.09600	0
04/08/2011	\$ / R On 19-December-11	7.60	P	Foreign Exchange Future	0.68600	0.78900	0
04/08/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	0.48500	0.43200	0
04/08/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.71400	0.78800	0
04/08/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	0.47000	0.41800	0
04/08/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.74900	0.82400	0
04/08/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	0.45500	0.40400	0
04/08/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.78400	0.86000	0
04/08/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.17300	0.14600	0
04/08/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.84800	0.94700	0
04/08/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.16500	0.13900	0
04/08/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.89000	0.99000	0
04/08/2011	\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.15700	0.13200	0
04/08/2011	\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.93200	1.03300	0
04/08/2011	\$ / R On 19-March-12	7.95	C	Foreign Exchange Future	0.15000	0.12600	0
04/08/2011	\$ / R On 19-March-12	7.95	P	Foreign Exchange Future	0.97500	1.07700	0
04/08/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	1.22600	1.14700	200
04/08/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.84700	0.89400	0
04/08/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.13600	0.11500	0
04/08/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	1.06100	1.16600	0
04/08/2011	\$ / R On 19-September-11	8.10	C	Foreign Exchange Future	0.00600	0.00600	0
04/08/2011	\$ / R On 19-September-11	8.10	P	Foreign Exchange Future	1.16600	1.29000	0
04/08/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.12400	0.10500	0
04/08/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	1.14900	1.25600	0
04/08/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.11900	0.10100	0
04/08/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	1.19400	1.30200	0
04/08/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.10900	0.09200	0
04/08/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	1.28400	1.39300	0
04/08/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.10400	0.08900	0
04/08/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	1.32900	1.44000	0
04/08/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	1.06200	0.98800	0
04/08/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	1.13300	1.18500	0
04/08/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	1.04500	0.97200	0
04/08/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	1.16600	1.21900	0
04/08/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	1.02800	0.95600	0
04/08/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	1.19900	1.25300	0
04/08/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	1.47200	1.38700	0
04/08/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.39900	1.44000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	1.45500	1.37100	0
04/08/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.43200	1.47400	0
04/08/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	1.43800	1.35400	0
04/08/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.46500	1.50700	0
04/08/2011	\$ / R On 19-September-11	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
04/08/2011	\$ / R On 19-September-11	9.80	P	Foreign Exchange Future	2.86000	2.98400	0
04/08/2011	\$ / R MAXI On 19-December-11			Foreign Exchange Future	7.03200	6.90700	31
04/08/2011	\$ / R MAXI On 19-December-11	6.95	C	Foreign Exchange Future	0.31089	0.24645	0
04/08/2011	\$ / R MAXI On 19-December-11	6.95	P	Foreign Exchange Future	0.22889	0.28945	0
04/08/2011	\$ / R MAXI On 19-December-11	7.00	C	Foreign Exchange Future	0.28572	0.22841	0
04/08/2011	\$ / R MAXI On 19-December-11	7.00	P	Foreign Exchange Future	0.25372	0.32141	0
04/08/2011	\$ / R MAXI On 19-December-11	7.05	C	Foreign Exchange Future	0.26203	0.21174	0
04/08/2011	\$ / R MAXI On 19-December-11	7.05	P	Foreign Exchange Future	0.28003	0.35474	0
04/08/2011	\$ / R MAXI On 19-September-11	7.10	C	Foreign Exchange Future	0.09403	0.06598	0
04/08/2011	\$ / R MAXI On 19-September-11	7.10	P	Foreign Exchange Future	0.25433	0.34968	0
04/08/2011	\$ / R MAXI On 19-September-11	7.15	C	Foreign Exchange Future	0.08108	0.05723	0
04/08/2011	\$ / R MAXI On 19-September-11	7.15	P	Foreign Exchange Future	0.29138	0.39093	0
04/08/2011	\$ / R MAXI On 19-September-11	7.20	C	Foreign Exchange Future	0.06987	0.04971	50
04/08/2011	\$ / R MAXI On 19-September-11	7.20	P	Foreign Exchange Future	0.33017	0.43341	0
04/08/2011	£ / R On 18-June-12			Foreign Exchange Future	11.74470	11.59960	0
04/08/2011	£ / R On 19-December-11	10.50	C	Foreign Exchange Future	1.02300	0.89900	0
04/08/2011	£ / R On 19-December-11	10.50	P	Foreign Exchange Future	0.06100	0.08400	0
04/08/2011	£ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.70200	0.57100	0
04/08/2011	£ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.02800	0.04500	0
04/08/2011	£ / R On 19-December-11	10.70	C	Foreign Exchange Future	0.85900	0.74500	0
04/08/2011	£ / R On 19-December-11	10.70	P	Foreign Exchange Future	0.09700	0.13000	0
04/08/2011	£ / R On 19-September-11	10.75	C	Foreign Exchange Future	0.61300	0.48800	0
04/08/2011	£ / R On 19-September-11	10.75	P	Foreign Exchange Future	0.03900	0.06200	0
04/08/2011	£ / R On 19-September-11	10.85	C	Foreign Exchange Future	0.52800	0.40900	0
04/08/2011	£ / R On 19-September-11	10.85	P	Foreign Exchange Future	0.05400	0.08300	630
04/08/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.90800	0.80700	0
04/08/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.20700	0.25200	0
04/08/2011	£ / R On 19-September-11	10.95	C	Foreign Exchange Future	0.44600	0.33600	0
04/08/2011	£ / R On 19-September-11	10.95	P	Foreign Exchange Future	0.07200	0.11000	1,200
04/08/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.84100	0.74500	0
04/08/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.24000	0.29000	0
04/08/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.77700	0.68600	0
04/08/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.27600	0.33100	0
04/08/2011	£ / R On 19-September-11	11.15	C	Foreign Exchange Future	0.30000	0.21100	0
04/08/2011	£ / R On 19-September-11	11.15	P	Foreign Exchange Future	0.12600	0.18500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	£ / R On 19-September-11	11.20	C	Foreign Exchange Future	0.26800	0.18900	1,200
04/08/2011	£ / R On 19-September-11	11.20	P	Foreign Exchange Future	0.14400	0.21300	0
04/08/2011	£ / R On 19-September-11	11.25	C	Foreign Exchange Future	0.23700	0.16900	0
04/08/2011	£ / R On 19-September-11	11.25	P	Foreign Exchange Future	0.16300	0.24300	0
04/08/2011	£ / R On 19-December-11	11.30	C	Foreign Exchange Future	0.45700	0.38100	0
04/08/2011	£ / R On 19-December-11	11.30	P	Foreign Exchange Future	0.29500	0.36600	0
04/08/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	0.63100	0.55300	0
04/08/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.38000	0.44800	0
04/08/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	0.60500	0.52900	0
04/08/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.40400	0.47400	0
04/08/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	0.57900	0.50500	0
04/08/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.42800	0.50000	0
04/08/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.55400	0.48500	0
04/08/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.45300	0.53000	0
04/08/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	0.53000	0.46500	0
04/08/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.47900	0.56000	0
04/08/2011	£ / R On 19-December-11	11.60	C	Foreign Exchange Future	0.32000	0.26800	0
04/08/2011	£ / R On 19-December-11	11.60	P	Foreign Exchange Future	0.45800	0.55300	0
04/08/2011	£ / R On 19-December-11	11.65	C	Foreign Exchange Future	0.30100	0.25200	0
04/08/2011	£ / R On 19-December-11	11.65	P	Foreign Exchange Future	0.48900	0.58700	0
04/08/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	0.46600	0.41100	0
04/08/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.56500	0.65600	0
04/08/2011	£ / R On 19-December-11	11.75	C	Foreign Exchange Future	0.26800	0.22400	0
04/08/2011	£ / R On 19-December-11	11.75	P	Foreign Exchange Future	0.55600	0.65900	0
04/08/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	0.59400	0.53600	0
04/08/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.64900	0.73600	0
04/08/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	0.57500	0.51800	0
04/08/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.68000	0.76800	0
04/08/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	0.55600	0.50100	0
04/08/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.71100	0.80100	0
04/08/2011	£ / R On 19-September-11	12.10	C	Foreign Exchange Future	0.03100	0.02300	0
04/08/2011	£ / R On 19-September-11	12.10	P	Foreign Exchange Future	0.80700	0.94700	200
04/08/2011	£ / R On 19-December-11	12.20	C	Foreign Exchange Future	0.15500	0.12900	0
04/08/2011	£ / R On 19-December-11	12.20	P	Foreign Exchange Future	0.89300	1.01400	250
04/08/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.28400	0.24900	0
04/08/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.98300	1.09400	0
04/08/2011	¥ / R On 19-December-11			Foreign Exchange Future	0.08920	0.09000	0
04/08/2011	¥ / R On 19-December-11	0.07	C	Foreign Exchange Future	0.01926	0.02006	0
04/08/2011	¥ / R On 19-December-11	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
04/08/2011	¥ / R On 19-December-11	0.08	C	Foreign Exchange Future	0.01005	0.01079	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	¥ / R On 19-December-11	0.08	P	Foreign Exchange Future	0.00085	0.00079	0
04/08/2011	¥ / R On 19-December-11	0.09	C	Foreign Exchange Future	0.00407	0.00454	0
04/08/2011	¥ / R On 19-December-11	0.09	P	Foreign Exchange Future	0.00487	0.00454	0
04/08/2011	¥ / R On 19-September-11	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
04/08/2011	¥ / R On 19-September-11	11.50	P	Foreign Exchange Future	11.41210	11.41130	0
04/08/2011	€ / R On 19-March-12			Foreign Exchange Future	10.03580	9.95220	8,503
04/08/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.10600	1.03200	0
04/08/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.07000	0.08000	0
04/08/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.06200	0.99200	0
04/08/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.07600	0.09000	0
04/08/2011	€ / R On 19-December-11	9.30	C	Foreign Exchange Future	0.70700	0.64400	0
04/08/2011	€ / R On 19-December-11	9.30	P	Foreign Exchange Future	0.08500	0.10400	0
04/08/2011	€ / R On 19-December-11	9.40	C	Foreign Exchange Future	0.63200	0.57100	0
04/08/2011	€ / R On 19-December-11	9.40	P	Foreign Exchange Future	0.11000	0.13100	0
04/08/2011	€ / R On 19-December-11	9.55	C	Foreign Exchange Future	0.52700	0.47200	0
04/08/2011	€ / R On 19-December-11	9.55	P	Foreign Exchange Future	0.15500	0.18200	0
04/08/2011	€ / R On 19-September-11	9.60	C	Foreign Exchange Future	0.29700	0.24500	0
04/08/2011	€ / R On 19-September-11	9.60	P	Foreign Exchange Future	0.08600	0.11500	2,065
04/08/2011	€ / R On 19-September-11	9.65	C	Foreign Exchange Future	0.26200	0.21400	0
04/08/2011	€ / R On 19-September-11	9.65	P	Foreign Exchange Future	0.10100	0.13400	0
04/08/2011	€ / R On 19-September-11	9.70	C	Foreign Exchange Future	0.22900	0.18500	0
04/08/2011	€ / R On 19-September-11	9.70	P	Foreign Exchange Future	0.11800	0.15500	0
04/08/2011	€ / R On 19-December-11	9.75	C	Foreign Exchange Future	0.40400	0.35700	0
04/08/2011	€ / R On 19-December-11	9.75	P	Foreign Exchange Future	0.23200	0.26700	0
04/08/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.54300	0.49300	0
04/08/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.30700	0.34100	0
04/08/2011	€ / R On 19-December-11	9.85	C	Foreign Exchange Future	0.35000	0.30800	0
04/08/2011	€ / R On 19-December-11	9.85	P	Foreign Exchange Future	0.27800	0.31800	0
04/08/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.49000	0.44300	0
04/08/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.35400	0.39100	0
04/08/2011	€ / R On 19-December-11	10.00	C	Foreign Exchange Future	0.28600	0.25200	0
04/08/2011	€ / R On 19-December-11	10.00	P	Foreign Exchange Future	0.36400	0.41200	0
04/08/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.41800	0.38000	0
04/08/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.43200	0.47800	0
04/08/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.39900	0.36200	0
04/08/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.46300	0.51000	0
04/08/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.38000	0.34500	0
04/08/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.49400	0.54300	0
04/08/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.34500	0.31300	0
04/08/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.55900	0.61100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	€ / R On 19-September-11	10.40	C	Foreign Exchange Future	0.03000	0.02400	3,590
04/08/2011	€ / R On 19-September-11	10.40	P	Foreign Exchange Future	0.61900	0.69400	0
04/08/2011	€ / R On 19-September-11	10.50	C	Foreign Exchange Future	0.02200	0.01800	0
04/08/2011	€ / R On 19-September-11	10.50	P	Foreign Exchange Future	0.71100	0.78800	0
04/08/2011	€ / R On 19-September-11	10.55	C	Foreign Exchange Future	0.01900	0.01500	0
04/08/2011	€ / R On 19-September-11	10.55	P	Foreign Exchange Future	0.75800	0.83500	0
04/08/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.24800	0.22400	0
04/08/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.81200	0.87200	0
04/08/2011	€ / R On 19-September-11	10.65	C	Foreign Exchange Future	0.01400	0.01200	0
04/08/2011	€ / R On 19-September-11	10.65	P	Foreign Exchange Future	0.85300	0.93200	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11			Can-Do Future	6.97510	6.83030	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	C	Can-Do Future	0.40100	0.29800	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.65	P	Can-Do Future	0.07600	0.11800	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	C	Can-Do Future	0.36500	0.26700	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.70	P	Can-Do Future	0.09000	0.13700	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	C	Can-Do Future	0.33200	0.23700	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	6.75	P	Can-Do Future	0.10700	0.15700	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	C	Can-Do Future	0.19200	0.13900	14,286
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.00	P	Can-Do Future	0.21700	0.30900	0
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	C	Can-Do Future	0.08500	0.06200	6,757
04/08/2011	ANY DAY EXPIRY CAAG \$ On 24-October-11	7.40	P	Can-Do Future	0.51000	0.63200	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10-August-11			Can-Do Future	6.89950	6.70000	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10-August-11	6.65	C	Can-Do Future	0.25100	0.00000	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10-August-11	6.65	P	Can-Do Future	0.00200	0.00000	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10-August-11	6.70	C	Can-Do Future	0.20400	0.00000	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10-August-11	6.70	P	Can-Do Future	0.00500	0.00000	20,000
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10-August-11	6.75	C	Can-Do Future	0.15900	0.00000	0
04/08/2011	ANY DAY EXPIRY CAAH \$ On 10-August-11	6.75	P	Can-Do Future	0.01000	0.00000	0
04/08/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	8.36430	8.38290	0
04/08/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	1.15400	1.11000	0
04/08/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.01300	0.01300	0
04/08/2011	AU\$ / R On 19-December-11	6.60	C	Foreign Exchange Future	0.73600	0.70300	0
04/08/2011	AU\$ / R On 19-December-11	6.60	P	Foreign Exchange Future	0.01900	0.03100	0
04/08/2011	AU\$ / R On 19-December-11	6.65	C	Foreign Exchange Future	0.69000	0.65900	0
04/08/2011	AU\$ / R On 19-December-11	6.65	P	Foreign Exchange Future	0.02300	0.03700	0
04/08/2011	AU\$ / R On 19-December-11	6.70	C	Foreign Exchange Future	0.64600	0.61700	0
04/08/2011	AU\$ / R On 19-December-11	6.70	P	Foreign Exchange Future	0.02900	0.04500	0
04/08/2011	AU\$ / R On 19-September-11	6.75	C	Foreign Exchange Future	0.55900	0.51500	0
04/08/2011	AU\$ / R On 19-September-11	6.75	P	Foreign Exchange Future	0.00900	0.01200	0
04/08/2011	AU\$ / R On 19-September-11	6.80	C	Foreign Exchange Future	0.51200	0.46800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	AU\$ / R On 19-September-11	6.80	P	Foreign Exchange Future	0.01200	0.01500	0
04/08/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	0.50400	0.47300	0
04/08/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.11300	0.12600	0
04/08/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	0.46900	0.43900	0
04/08/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.12800	0.14200	0
04/08/2011	AU\$ / R On 19-September-11	7.10	C	Foreign Exchange Future	0.25000	0.21400	0
04/08/2011	AU\$ / R On 19-September-11	7.10	P	Foreign Exchange Future	0.05000	0.06100	0
04/08/2011	AU\$ / R On 19-September-11	7.15	C	Foreign Exchange Future	0.21200	0.17900	0
04/08/2011	AU\$ / R On 19-September-11	7.15	P	Foreign Exchange Future	0.06200	0.07600	0
04/08/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	0.34300	0.31800	0
04/08/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.20200	0.22100	0
04/08/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	1.49600	1.51400	0
04/08/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.38200	0.38100	0
04/08/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	1.45800	1.47600	0
04/08/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.39400	0.39300	0
04/08/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	1.42000	1.43900	0
04/08/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.40600	0.40600	0
04/08/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.24300	0.22600	0
04/08/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.30200	0.32900	0
04/08/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.22400	0.20900	0
04/08/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.33300	0.36200	0
04/08/2011	AU\$ / R On 19-December-11	7.50	C	Foreign Exchange Future	0.13800	0.13900	0
04/08/2011	AU\$ / R On 19-December-11	7.50	P	Foreign Exchange Future	0.32100	0.36700	0
04/08/2011	AU\$ / R On 19-September-11	7.55	C	Foreign Exchange Future	0.04200	0.03500	0
04/08/2011	AU\$ / R On 19-September-11	7.55	P	Foreign Exchange Future	0.29200	0.33200	0
04/08/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.13700	0.12700	0
04/08/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.54600	0.58000	0
04/08/2011	AU\$ / R On 19-September-11	7.95	C	Foreign Exchange Future	0.00800	0.00700	0
04/08/2011	AU\$ / R On 19-September-11	7.95	P	Foreign Exchange Future	0.65800	0.70400	0
04/08/2011	AU\$ / R On 19-September-11	8.00	C	Foreign Exchange Future	0.00600	0.00600	0
04/08/2011	AU\$ / R On 19-September-11	8.00	P	Foreign Exchange Future	0.70600	0.75300	0
04/08/2011	AU\$ / R On 19-September-11	8.05	C	Foreign Exchange Future	0.00500	0.00500	0
04/08/2011	AU\$ / R On 19-September-11	8.05	P	Foreign Exchange Future	0.75500	0.80200	0
04/08/2011	AU\$ / R On 19-September-11	8.15	C	Foreign Exchange Future	0.00400	0.00300	0
04/08/2011	AU\$ / R On 19-September-11	8.15	P	Foreign Exchange Future	0.85400	0.90000	0
04/08/2011	CAD/ R On 19-December-11			Foreign Exchange Future	7.18840	7.14010	0
04/08/2011	CAD/ R On 19-September-11	6.60	C	Foreign Exchange Future	0.52100	0.47400	0
04/08/2011	CAD/ R On 19-September-11	6.60	P	Foreign Exchange Future	0.01200	0.01400	0
04/08/2011	CAD/ R On 19-December-11	6.80	C	Foreign Exchange Future	0.46500	0.42900	0
04/08/2011	CAD/ R On 19-December-11	6.80	P	Foreign Exchange Future	0.07700	0.08900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	CAD/ R On 19-December-11	6.85	C	Foreign Exchange Future	0.42800	0.39200	0
04/08/2011	CAD/ R On 19-December-11	6.85	P	Foreign Exchange Future	0.09000	0.10200	0
04/08/2011	CAD/ R On 19-December-11	6.90	C	Foreign Exchange Future	0.39200	0.35700	0
04/08/2011	CAD/ R On 19-December-11	6.90	P	Foreign Exchange Future	0.10400	0.11700	0
04/08/2011	CAD/ R On 19-December-11	7.20	C	Foreign Exchange Future	0.21200	0.18900	0
04/08/2011	CAD/ R On 19-December-11	7.20	P	Foreign Exchange Future	0.22400	0.24900	0
04/08/2011	CAD/ R On 19-December-11	7.25	C	Foreign Exchange Future	0.19200	0.17100	0
04/08/2011	CAD/ R On 19-December-11	7.25	P	Foreign Exchange Future	0.25400	0.28100	0
04/08/2011	CAD/ R On 19-December-11	7.30	C	Foreign Exchange Future	0.17400	0.15500	0
04/08/2011	CAD/ R On 19-December-11	7.30	P	Foreign Exchange Future	0.28600	0.31500	0
04/08/2011	CAD/ R On 19-December-11	7.40	C	Foreign Exchange Future	0.14300	0.12600	0
04/08/2011	CAD/ R On 19-December-11	7.40	P	Foreign Exchange Future	0.35500	0.38600	0
04/08/2011	CAD/ R On 19-December-11	7.45	C	Foreign Exchange Future	0.12900	0.11400	0
04/08/2011	CAD/ R On 19-December-11	7.45	P	Foreign Exchange Future	0.39100	0.42400	0
04/08/2011	CAD/ R On 19-September-11	7.55	C	Foreign Exchange Future	0.02300	0.01700	0
04/08/2011	CAD/ R On 19-September-11	7.55	P	Foreign Exchange Future	0.46400	0.50700	0
04/08/2011	CAD/ R On 19-December-11	7.60	C	Foreign Exchange Future	0.09600	0.08400	0
04/08/2011	CAD/ R On 19-December-11	7.60	P	Foreign Exchange Future	0.50800	0.54400	0
04/08/2011	CAD/ R On 19-December-11	7.65	C	Foreign Exchange Future	0.08600	0.07600	0
04/08/2011	CAD/ R On 19-December-11	7.65	P	Foreign Exchange Future	0.54800	0.58600	0
04/08/2011	CAD/ R On 19-September-11	7.75	C	Foreign Exchange Future	0.01000	0.00700	0
04/08/2011	CAD/ R On 19-September-11	7.75	P	Foreign Exchange Future	0.65100	0.69700	0
04/08/2011	CAD/ R On 19-September-11	7.80	C	Foreign Exchange Future	0.00800	0.00600	0
04/08/2011	CAD/ R On 19-September-11	7.80	P	Foreign Exchange Future	0.69900	0.74600	0
04/08/2011	CAD/ R On 19-September-11	7.85	C	Foreign Exchange Future	0.00700	0.00500	0
04/08/2011	CAD/ R On 19-September-11	7.85	P	Foreign Exchange Future	0.74800	0.79500	0
04/08/2011	CAD/ R On 19-September-11	7.95	C	Foreign Exchange Future	0.00400	0.00300	0
04/08/2011	CAD/ R On 19-September-11	7.95	P	Foreign Exchange Future	0.84500	0.89300	0
04/08/2011	CF CANDO CAAD On 19-September-11			Can-Do Future	0.02390	0.03600	22,388
04/08/2011	CF CANDO CAAE On 19-September-11			Can-Do Future	0.14890	0.09970	21,898
04/08/2011	CHF / R On 19-December-11			Foreign Exchange Future	9.15700	9.03910	75
04/08/2011	CHF / R On 19-September-11	7.60	C	Foreign Exchange Future	1.42400	1.30600	0
04/08/2011	CHF / R On 19-September-11	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
04/08/2011	CHF / R On 19-December-11	7.65	C	Foreign Exchange Future	1.52900	1.41100	0
04/08/2011	CHF / R On 19-December-11	7.65	P	Foreign Exchange Future	0.02200	0.02200	0
04/08/2011	CHF / R On 19-September-11	7.70	C	Foreign Exchange Future	1.32500	1.20700	0
04/08/2011	CHF / R On 19-September-11	7.70	P	Foreign Exchange Future	0.00300	0.00300	0
04/08/2011	CHF / R On 19-December-11	7.75	C	Foreign Exchange Future	1.43300	1.31500	0
04/08/2011	CHF / R On 19-December-11	7.75	P	Foreign Exchange Future	0.02600	0.02600	0
04/08/2011	CHF / R On 19-September-11	7.80	C	Foreign Exchange Future	1.22600	1.10900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	CHF / R On 19-September-11	7.80	P	Foreign Exchange Future	0.00400	0.00500	0
04/08/2011	CHF / R On 19-September-11	7.85	C	Foreign Exchange Future	1.17600	1.05900	0
04/08/2011	CHF / R On 19-September-11	7.85	P	Foreign Exchange Future	0.00400	0.00500	0
04/08/2011	CHF / R On 19-December-11	7.90	C	Foreign Exchange Future	1.29100	1.17300	0
04/08/2011	CHF / R On 19-December-11	7.90	P	Foreign Exchange Future	0.03400	0.03400	0
04/08/2011	CHF / R On 19-December-11	8.00	C	Foreign Exchange Future	1.19800	1.08000	0
04/08/2011	CHF / R On 19-December-11	8.00	P	Foreign Exchange Future	0.04100	0.04100	0
04/08/2011	CHF / R On 19-December-11	8.15	C	Foreign Exchange Future	1.06100	0.95200	0
04/08/2011	CHF / R On 19-December-11	8.15	P	Foreign Exchange Future	0.05400	0.06300	0
04/08/2011	CHF / R On 19-December-11	8.25	C	Foreign Exchange Future	0.97800	0.87200	0
04/08/2011	CHF / R On 19-December-11	8.25	P	Foreign Exchange Future	0.07100	0.08300	0
04/08/2011	CHF / R On 19-December-11	8.30	C	Foreign Exchange Future	0.93800	0.83300	0
04/08/2011	CHF / R On 19-December-11	8.30	P	Foreign Exchange Future	0.08100	0.09400	0
04/08/2011	CHF / R On 19-December-11	8.35	C	Foreign Exchange Future	0.89900	0.79500	0
04/08/2011	CHF / R On 19-December-11	8.35	P	Foreign Exchange Future	0.09200	0.10600	0
04/08/2011	CHF / R On 19-September-11	8.40	C	Foreign Exchange Future	0.66100	0.55800	0
04/08/2011	CHF / R On 19-September-11	8.40	P	Foreign Exchange Future	0.03900	0.05400	0
04/08/2011	CHF / R On 19-December-11	8.45	C	Foreign Exchange Future	0.82300	0.72300	0
04/08/2011	CHF / R On 19-December-11	8.45	P	Foreign Exchange Future	0.11600	0.13400	0
04/08/2011	CHF / R On 19-December-11	8.50	C	Foreign Exchange Future	0.78700	0.68800	0
04/08/2011	CHF / R On 19-December-11	8.50	P	Foreign Exchange Future	0.13000	0.14900	0
04/08/2011	CHF / R On 19-December-11	8.55	C	Foreign Exchange Future	0.75200	0.65500	0
04/08/2011	CHF / R On 19-December-11	8.55	P	Foreign Exchange Future	0.14500	0.16600	0
04/08/2011	CHF / R On 19-December-11	8.60	C	Foreign Exchange Future	0.71700	0.62200	0
04/08/2011	CHF / R On 19-December-11	8.60	P	Foreign Exchange Future	0.16000	0.18300	0
04/08/2011	CHF / R On 19-December-11	8.70	C	Foreign Exchange Future	0.65200	0.56100	0
04/08/2011	CHF / R On 19-December-11	8.70	P	Foreign Exchange Future	0.19500	0.22200	0
04/08/2011	CHF / R On 19-December-11	8.80	C	Foreign Exchange Future	0.59100	0.50400	0
04/08/2011	CHF / R On 19-December-11	8.80	P	Foreign Exchange Future	0.23400	0.26500	0
04/08/2011	CHF / R On 19-September-11	8.85	C	Foreign Exchange Future	0.32700	0.25500	0
04/08/2011	CHF / R On 19-September-11	8.85	P	Foreign Exchange Future	0.15500	0.20100	0
04/08/2011	CHF / R On 19-December-11	8.90	C	Foreign Exchange Future	0.53400	0.45100	0
04/08/2011	CHF / R On 19-December-11	8.90	P	Foreign Exchange Future	0.27700	0.31200	0
04/08/2011	CHF / R On 19-December-11	8.95	C	Foreign Exchange Future	0.50700	0.42600	0
04/08/2011	CHF / R On 19-December-11	8.95	P	Foreign Exchange Future	0.30000	0.33700	0
04/08/2011	CHF / R On 19-September-11	9.00	C	Foreign Exchange Future	0.24400	0.18900	0
04/08/2011	CHF / R On 19-September-11	9.00	P	Foreign Exchange Future	0.22200	0.28500	0
04/08/2011	CHF / R On 19-September-11	9.05	C	Foreign Exchange Future	0.22200	0.17000	0
04/08/2011	CHF / R On 19-September-11	9.05	P	Foreign Exchange Future	0.25000	0.31600	0
04/08/2011	CHF / R On 19-September-11	9.10	C	Foreign Exchange Future	0.20100	0.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2011	CHF / R On 19-September-11	9.10	P	Foreign Exchange Future	0.27900	0.35000	0
04/08/2011	CHF / R On 19-December-11	9.15	C	Foreign Exchange Future	0.41100	0.34300	0
04/08/2011	CHF / R On 19-December-11	9.15	P	Foreign Exchange Future	0.40400	0.45400	0
04/08/2011	CHF / R On 19-December-11	9.20	C	Foreign Exchange Future	0.39000	0.32400	0
04/08/2011	CHF / R On 19-December-11	9.20	P	Foreign Exchange Future	0.43300	0.48500	0
04/08/2011	CHF / R On 19-September-11	9.25	C	Foreign Exchange Future	0.14900	0.11200	0
04/08/2011	CHF / R On 19-September-11	9.25	P	Foreign Exchange Future	0.37700	0.45800	0
04/08/2011	CHF / R On 19-December-11	9.40	C	Foreign Exchange Future	0.31800	0.26100	0
04/08/2011	CHF / R On 19-December-11	9.40	P	Foreign Exchange Future	0.56100	0.62200	0
04/08/2011	CHF / R On 19-December-11	9.45	C	Foreign Exchange Future	0.30200	0.24700	0
04/08/2011	CHF / R On 19-December-11	9.45	P	Foreign Exchange Future	0.59500	0.65800	0
04/08/2011	RAIN On 19-September-11			Foreign Exchange Future	14,092.16000	13,951.54000	0
04/08/2011	YUAN/R On 19-December-11			Foreign Exchange Future	1.09370	1.07390	0
04/08/2011	YUAN/R On 19-December-11	1.05	C	Foreign Exchange Future	0.06340	0.05110	0
04/08/2011	YUAN/R On 19-December-11	1.05	P	Foreign Exchange Future	0.01970	0.02720	0
04/08/2011	YUAN/R On 19-December-11	1.10	C	Foreign Exchange Future	0.03810	0.02980	0
04/08/2011	YUAN/R On 19-December-11	1.10	P	Foreign Exchange Future	0.04440	0.05590	0
04/08/2011	YUAN/R On 19-December-11	1.15	C	Foreign Exchange Future	0.02270	0.01750	0
04/08/2011	YUAN/R On 19-December-11	1.15	P	Foreign Exchange Future	0.07900	0.09360	0
<b>Futures Open Interest</b>							<b>587,012.00</b>
<b>Options Open Interest</b>							<b>356,265.00</b>
<b>Total</b>							<b>943,277.00</b>