



Currency Futures & Options Monthly Statistics

From: 01/02/2011 To: 28/02/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.19550	7.22630	218,675
01/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00700	0.00900	29,607
01/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.08000	0.09200	400
01/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13400	0.15000	0
01/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03200	0.03800	3,071
01/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11300	0.12800	9,600
01/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.19200	0.21200	3,280
01/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.06700	0.07700	65
01/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00700	340
01/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00900	0.01100	0
01/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00200	30,000
01/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
01/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09600	0.10900	29,607
01/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
01/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04700	0.05400	12,000
01/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03900	0.04500	871
01/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.37900	0.40700	8,500
01/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.16100	0.18000	600
01/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.23500	0.21600	0
01/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.43700	0.41200	0
01/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.39400	0.36900	0
01/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.35200	0.32800	0
01/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.20700	1.17600	0
01/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.20100	0.18300	0
01/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.30500	3.27400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.76400	0.73500	0
01/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.30600	1.27600	0
01/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.86100	0.83100	0
01/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.11600	0.10400	0
01/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.27200	0.25100	0
01/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.09700	0.08600	3,000
01/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.16800	0.15200	3,000
01/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.13900	0.12400	2,571
01/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.03400	0.03100	0
01/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.81200	0.78300	0
01/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.29310	7.32580	53,982
01/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.20100	0.21300	0
01/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.18600	0.19700	800
01/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.21700	0.23000	0
01/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.65000	0.67800	0
01/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.30600	0.32300	300
01/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.39400	0.41500	500
01/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.08800	0.09400	500
01/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.11800	0.12500	1,000
01/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.27900	0.00000	500
01/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.23600	0.00000	0
01/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.62500	0.59900	0
01/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.79500	0.76800	0
01/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.15100	0.13900	0
01/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05700	0.05200	300
01/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.21300	0.19700	0
01/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.32400	0.30400	1,000
01/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.39300	0.37100	0
01/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.35800	0.33700	0
01/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.40000	7.43490	12,055
01/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.17000	0.18100	0
01/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.16100	0.17200	0
01/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.17900	0.19000	0
01/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.22200	0.23500	2,800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.34800	0.37000	0
01/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.34800	0.33500	2,800
01/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.77900	0.75500	0
01/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.62200	0.60000	0
01/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.86100	0.83700	0
01/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.82000	0.79600	0
01/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.50350	7.54150	190
01/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.49700	0.52200	0
01/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.47200	0.49600	0
01/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.52300	0.54900	0
01/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.32000	0.30800	0
01/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.36900	0.35500	0
01/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.34400	0.33100	0
01/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.47860	9.50720	0
01/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.66300	1.67400	0
01/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.64500	1.65600	0
01/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.68100	1.69200	0
01/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.35200	1.33500	0
01/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.41600	1.39900	0
01/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.38400	1.36700	0
01/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.19550	7.22630	125
01/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.26051	0.28441	0
01/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.22499	0.24730	0
01/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.29824	0.32354	0
01/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.05274	0.04724	0
01/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.07949	0.07100	0
01/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.06501	0.05811	0
01/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.29310	7.32580	20
01/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.39370	0.41513	0
01/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.36279	0.38291	0
01/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.42612	0.44880	0
01/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.13302	0.12300	0
01/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.16969	0.15711	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.15060	0.13933	0
01/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.58630	11.52200	31,993
01/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.14200	0.12400	0
01/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.12700	0.11100	0
01/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.15800	0.13900	0
01/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.29800	0.26100	870
01/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.02600	0.02200	870
01/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.09100	0.07900	150
01/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.50500	0.55700	0
01/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.99000	1.05000	0
01/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.32200	0.36700	0
01/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.16200	0.18900	0
01/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.39100	0.43900	0
01/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.35600	0.40200	0
01/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.73130	11.67040	2,391
01/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.35800	0.33500	0
01/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.34000	0.31700	0
01/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.37700	0.35300	0
01/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.05800	1.00900	0
01/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.55400	0.51800	10
01/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.49700	0.46300	0
01/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.31600	0.34300	100
01/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.07700	0.08900	10
01/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.27300	0.29800	0
01/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.44600	0.48300	0
01/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.50900	0.54700	0
01/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.47700	0.51500	0
01/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.88300	11.82680	2,457
01/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.74700	0.71500	0
01/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.71800	0.68700	0
01/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.66300	0.63300	0
01/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.77600	0.74400	0
01/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.34300	0.36700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.43000	0.45600	100
01/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.38500	0.41000	0
01/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.36400	0.38800	0
01/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.02610	11.97500	0
01/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.85000	0.82400	0
01/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.82300	0.79700	0
01/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.87700	0.85100	0
01/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.45100	0.47600	0
01/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.49700	0.52200	0
01/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.47400	0.49900	0
01/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08810	0.08810	522
01/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00260	0.00265	0
01/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00026	0.00029	0
01/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01111	0.01112	0
01/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00001	0.00002	0
01/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00916	0.00919	0
01/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00150	0.00155	0
01/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08940	0.08940	573
01/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00611	0.00620	0
01/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00207	0.00215	0
01/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01455	0.01457	0
01/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00015	0.00017	0
01/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00767	0.00775	0
01/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00171	0.00180	0
01/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.89500	9.90330	17,115
01/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.23200	0.24500	0
01/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.20300	0.21500	0
01/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.26400	0.27600	0
01/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.44800	0.46100	10,429
01/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.04600	0.05100	14,937
01/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.03500	0.03900	4,508
01/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.10500	0.11400	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.36900	0.38200	500
01/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.13700	0.14700	500
01/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.07400	0.07900	3,000
01/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.24200	0.24400	0
01/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.31000	0.31100	0
01/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.64000	0.63600	0
01/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.55100	0.54800	0
01/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.11900	0.12300	0
01/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.05300	0.05800	0
01/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.15800	0.16200	0
01/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.13700	0.14200	0
01/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	10.01700	10.02660	7,278
01/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.44300	0.45200	0
01/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.47400	0.48200	0
01/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.41400	0.42200	0
01/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.24700	0.24500	0
01/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.20700	0.20500	0
01/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.22600	0.22500	0
01/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.14520	10.15800	2,463
01/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.71500	0.73300	0
01/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.68300	0.70000	0
01/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.74800	0.76600	0
01/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.20300	0.20800	0
01/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.23800	0.24200	0
01/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.22000	0.22500	0
01/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.26660	10.28270	0
01/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.76800	0.79200	0
01/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.79900	0.82200	0
01/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.73900	0.76100	0
01/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32200	0.32800	0
01/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28200	0.28900	0
01/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.30100	0.30900	0
01/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.21670	7.15420	7,822

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.52600	0.46700	0
01/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.47800	0.42000	0
01/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.57500	0.51500	0
01/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00800	0.01100	0
01/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.01100	0.01600	0
01/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00900	0.01300	0
01/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.23120	7.17020	1,505
01/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.62700	0.56900	0
01/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.67200	0.61400	0
01/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.58300	0.52500	0
01/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05200	0.05500	0
01/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04100	0.04400	0
01/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.04600	0.04900	0
01/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.24670	7.18640	5,840
01/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.67700	0.62700	0
01/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.63500	0.58600	0
01/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.72000	0.67000	0
01/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07300	0.08400	0
01/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.08800	0.10000	0
01/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.08000	0.09100	0
01/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.04740	7.94420	0
01/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.21500	1.15500	0
01/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.18600	1.12700	0
01/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.24400	1.18400	0
01/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44700	0.49000	0
01/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48900	0.53300	0
01/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46800	0.51100	0
01/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.21310	7.23130	1,791
01/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.21500	0.23200	0
01/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.17900	0.19500	0
01/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.25400	0.27100	0
01/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.04100	0.04000	0
01/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.06600	0.06400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.05200	0.05100	0
01/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.29550	7.31530	0
01/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.46100	0.47800	0
01/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.50100	0.51900	0
01/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.42200	0.43900	0
01/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.07700	0.07400	0
01/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.05600	0.05400	0
01/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.06600	0.06300	0
01/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.64240	7.68750	1,390
01/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.42500	0.46800	0
01/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.46900	0.51200	0
01/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.38300	0.42400	0
01/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.04100	0.03700	0
01/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02700	0.02500	0
01/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.03300	0.03100	0
01/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.75370	7.80090	0
01/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.70500	0.75300	0
01/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.74700	0.79600	0
01/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.66400	0.71100	0
01/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.06000	0.06000	0
01/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.04300	0.04500	0
01/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.05100	0.05200	0
01/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,288.98000	14,304.27000	0
01/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	689.00000	704.30000	0
01/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	689.00000	704.30000	0
01/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	689.00000	704.30000	0
01/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,482.36000	14,498.74000	0
01/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	982.40000	998.70000	0
01/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	982.40000	998.70000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	982.40000	998.80000	0
01/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
01/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
01/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.09090	1.09340	0
01/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.04680	0.04900	0
01/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.09180	0.09460	0
01/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01770	0.01910	0
01/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.02680	0.02570	0
01/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00090	0.00120	0
01/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00590	0.00560	0
01/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.10770	1.11000	0
01/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.07210	0.07370	0
01/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.04230	0.04350	0
01/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.11230	0.11430	0
01/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00460	0.00430	0
01/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03460	0.03350	0
01/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01440	0.01370	0
02/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.20340	7.19550	221,542
02/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00700	29,607
02/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00600	340
02/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00800	0.00900	0
02/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
02/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
02/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.09200	0.09600	29,607
02/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
02/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04400	0.04700	12,000
02/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.38200	0.37900	8,500
02/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03600	0.03900	871
02/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03000	0.03200	3,071
02/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.11000	0.11300	9,600
02/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.19100	0.19200	3,280

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.06400	0.06700	0
02/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.15900	0.16100	600
02/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.07700	0.08000	400
02/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13100	0.13400	0
02/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.12800	0.13900	2,571
02/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.02900	0.03400	0
02/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.22400	0.23500	0
02/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.10600	0.11600	0
02/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.26100	0.27200	0
02/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.08800	0.09700	3,000
02/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.15700	0.16800	3,000
02/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.42700	0.43700	0
02/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.38300	0.39400	0
02/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.34100	0.35200	0
02/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.19900	1.20700	0
02/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.18900	0.20100	0
02/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.29700	3.30500	0
02/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.75500	0.76400	0
02/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.29800	1.30600	0
02/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.85200	0.86100	0
02/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.80300	0.81200	0
02/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.30100	7.29310	54,007
02/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.19800	0.20100	0
02/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.18300	0.18600	800
02/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.21500	0.21700	0
02/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.65200	0.65000	0
02/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.30400	0.30600	300
02/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.39300	0.39400	500
02/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.27700	0.27900	500
02/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.08500	0.08800	500
02/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.11400	0.11800	1,000
02/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.22600	0.23600	0
02/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.61300	0.62500	0
02/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.78400	0.79500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.14200	0.15100	0
02/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05100	0.05700	300
02/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.20300	0.21300	0
02/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.31400	0.32400	1,000
02/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.38200	0.39300	0
02/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.34700	0.35800	0
02/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.40820	7.40000	12,065
02/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.16800	0.17000	0
02/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.15900	0.16100	0
02/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.17700	0.17900	0
02/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.22000	0.22200	2,800
02/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.34700	0.34800	0
02/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.33900	0.34800	2,800
02/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.76900	0.77900	0
02/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.61200	0.62200	0
02/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.85100	0.86100	0
02/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.81000	0.82000	0
02/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.51200	7.50350	190
02/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.49300	0.49700	0
02/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.46800	0.47200	0
02/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.51900	0.52300	0
02/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.30700	0.32000	0
02/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.35600	0.36900	0
02/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.33100	0.34400	0
02/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.48780	9.47860	0
02/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.64900	1.66300	0
02/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.63200	1.64500	0
02/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.66700	1.68100	0
02/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.32900	1.35200	0
02/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.39400	1.41600	0
02/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.36100	1.38400	0
02/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.20340	7.19550	125
02/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.26090	0.26051	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.22450	0.22499	0
02/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.29952	0.29824	0
02/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.04612	0.05274	0
02/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.07110	0.07949	0
02/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.05750	0.06501	0
02/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.30100	7.29310	20
02/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.39262	0.39370	0
02/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.36135	0.36279	0
02/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.42543	0.42612	0
02/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.12443	0.13302	0
02/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.16035	0.16969	0
02/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.14162	0.15060	0
02/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.66630	11.58630	31,438
02/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.16200	0.14200	0
02/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.14600	0.12700	0
02/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.18100	0.15800	0
02/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.34200	0.29800	870
02/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.02800	0.02600	870
02/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.10400	0.09100	150
02/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.43800	0.50500	0
02/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.91200	0.99000	0
02/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.26500	0.32200	0
02/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.12600	0.16200	0
02/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.33000	0.39100	0
02/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.29600	0.35600	0
02/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.81080	11.73130	2,391
02/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.38300	0.35800	0
02/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.36400	0.34000	0
02/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.59800	0.55400	10
02/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.53700	0.49700	0
02/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.40400	0.37700	0
02/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.12400	1.05800	0
02/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.06300	0.07700	10

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.23700	0.27300	0
02/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.39300	0.44600	0
02/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.27600	0.31600	100
02/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.45300	0.50900	0
02/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.42200	0.47700	0
02/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.96190	11.88300	2,457
02/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.79300	0.74700	0
02/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.76400	0.71800	0
02/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.82400	0.77600	0
02/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.70700	0.66300	0
02/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.39500	0.43000	100
02/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.31200	0.34300	0
02/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.35200	0.38500	0
02/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.33100	0.36400	0
02/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.10370	12.02610	0
02/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.89100	0.85000	0
02/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.86300	0.82300	0
02/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.91900	0.87700	0
02/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.41500	0.45100	0
02/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.45900	0.49700	0
02/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.43700	0.47400	0
02/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08840	0.08810	522
02/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00275	0.00260	0
02/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00026	0.00026	0
02/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01141	0.01111	0
02/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
02/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00886	0.00916	0
02/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00135	0.00150	0
02/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08970	0.08940	573
02/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00630	0.00611	0
02/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01484	0.01455	0
02/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00213	0.00207	0
02/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00743	0.00767	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00014	0.00015	0
02/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00160	0.00171	0
02/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.94040	9.89500	17,185
02/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.25600	0.23200	0
02/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.03700	0.03500	4,508
02/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.22500	0.20300	0
02/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.29000	0.26400	0
02/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.48200	0.44800	10,429
02/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.04900	0.04600	14,937
02/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.11300	0.10500	100
02/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.40100	0.36900	500
02/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.14800	0.13700	500
02/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.06100	0.07400	3,000
02/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.20800	0.24200	0
02/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.59700	0.64000	0
02/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.50900	0.55100	0
02/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.10000	0.11900	0
02/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.04200	0.05300	0
02/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.13500	0.15800	0
02/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.27300	0.31000	0
02/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.11600	0.13700	0
02/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	10.06240	10.01700	7,278
02/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.46400	0.44300	0
02/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.49500	0.47400	0
02/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.43400	0.41400	0
02/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.22200	0.24700	0
02/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.18300	0.20700	0
02/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.20200	0.22600	0
02/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.19100	10.14520	2,463
02/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.73800	0.71500	0
02/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.77100	0.74800	0
02/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.70500	0.68300	0
02/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.21400	0.23800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.18000	0.20300	0
02/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.19700	0.22000	0
02/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.31280	10.26660	0
02/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.79500	0.76800	0
02/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.76500	0.73900	0
02/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.82600	0.79900	0
02/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26300	0.28200	0
02/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30200	0.32200	0
02/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28200	0.30100	0
02/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.23220	7.21670	7,822
02/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.54000	0.52600	0
02/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.49200	0.47800	0
02/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.58900	0.57500	0
02/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00700	0.00800	0
02/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.01000	0.01100	0
02/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00800	0.00900	0
02/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.24660	7.23120	1,707
02/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.64000	0.62700	0
02/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.68500	0.67200	0
02/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.59500	0.58300	0
02/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04800	0.05200	0
02/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03800	0.04100	0
02/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.04300	0.04600	0
02/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.26240	7.24670	5,840
02/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.69000	0.67700	0
02/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.64700	0.63500	0
02/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.73300	0.72000	0
02/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07100	0.07300	0
02/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.08500	0.08800	0
02/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.07800	0.08000	0
02/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.04540	8.04740	0
02/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.21300	1.21500	0
02/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.18500	1.18600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.24100	1.24400	0
02/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44600	0.44700	0
02/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.49000	0.48900	0
02/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46800	0.46800	0
02/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.29100	7.21310	1,791
02/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.27400	0.21500	0
02/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.23300	0.17900	0
02/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.31600	0.25400	0
02/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02500	0.04100	0
02/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04200	0.06600	0
02/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.03300	0.05200	0
02/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.37440	7.29550	0
02/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.52200	0.46100	0
02/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.48100	0.42200	0
02/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.56500	0.50100	0
02/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.04100	0.05600	0
02/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.05700	0.07700	0
02/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.04800	0.06600	0
02/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.68810	7.64240	1,390
02/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.46400	0.42500	0
02/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.50900	0.46900	0
02/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.42000	0.38300	0
02/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.03200	0.04100	0
02/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02100	0.02700	0
02/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.02600	0.03300	0
02/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.79950	7.75370	0
02/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.74300	0.70500	0
02/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.70200	0.66400	0
02/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.78600	0.74700	0
02/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.03700	0.04300	0
02/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.05300	0.06000	0
02/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.04400	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,353.89000	14,288.98000	0
02/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	753.90000	689.00000	0
02/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	753.90000	689.00000	0
02/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	753.90000	689.00000	0
02/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,548.42000	14,482.36000	0
02/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	1,048.40000	982.40000	0
02/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	1,048.40000	982.40000	0
02/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	1,048.40000	982.40000	0
02/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
02/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.09800	1.09090	0
02/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.05160	0.04680	0
02/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01930	0.01770	0
02/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.09860	0.09180	0
02/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00060	0.00090	0
02/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.02130	0.02680	0
02/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00360	0.00590	0
02/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.11520	1.10770	0
02/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.07690	0.07210	0
02/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.11850	0.11230	0
02/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.04540	0.04230	0
02/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03020	0.03460	0
02/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00330	0.00460	0
02/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01170	0.01440	0
03/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.29000	7.20340	226,828
03/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00800	0.00600	29,607
03/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00500	340
03/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.01000	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
03/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
03/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12100	0.09200	29,607
03/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
03/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.05700	0.04400	12,000
03/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.45800	0.38200	8,500
03/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.04700	0.03600	871
03/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03900	0.03000	3,071
03/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.14900	0.11000	9,600
03/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.24900	0.19100	3,280
03/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.08400	0.06400	0
03/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.21300	0.15900	600
03/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.10100	0.07700	400
03/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.18000	0.13100	0
03/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.09000	0.12800	2,571
03/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01800	0.02900	0
03/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.16100	0.22400	0
03/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.07300	0.10600	0
03/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.19400	0.26100	0
03/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.05900	0.08800	3,000
03/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.10900	0.15700	3,000
03/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.34900	0.42700	0
03/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.30700	0.38300	0
03/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.26700	0.34100	0
03/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.11200	1.19900	0
03/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.13100	0.18900	0
03/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.21000	3.29700	0
03/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.67000	0.75500	0
03/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.21100	1.29800	0
03/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.76600	0.85200	0
03/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.71800	0.80300	0
03/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.38050	7.30100	52,218
03/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.22000	0.19800	0
03/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.20200	0.18300	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.23800	0.21500	0
03/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.71800	0.65200	0
03/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.34600	0.30400	300
03/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.44300	0.39300	500
03/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.09200	0.08500	500
03/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.31600	0.27700	500
03/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.12500	0.11400	1,000
03/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.18600	0.22600	0
03/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.54500	0.61300	0
03/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.71200	0.78400	0
03/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.11300	0.14200	0
03/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03800	0.05100	300
03/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.16600	0.20300	0
03/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.25800	0.31400	1,000
03/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.32200	0.38200	0
03/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.29000	0.34700	0
03/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.49210	7.40820	12,150
03/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.18100	0.16800	0
03/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.23900	0.22000	2,800
03/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.38600	0.34700	0
03/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.17200	0.15900	0
03/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.19100	0.17700	0
03/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.69900	0.76900	0
03/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.54700	0.61200	0
03/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.78000	0.85100	0
03/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.29400	0.33900	2,800
03/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.73900	0.81000	0
03/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.60650	7.51200	190
03/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.54500	0.49300	0
03/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.51700	0.46800	0
03/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.57300	0.51900	0
03/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.26700	0.30700	0
03/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.31100	0.35600	0
03/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.28900	0.33100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.58070	9.48780	0
03/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.70400	1.64900	0
03/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.68400	1.63200	0
03/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.72500	1.66700	0
03/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.29400	1.32900	0
03/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.35300	1.39400	0
03/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.32300	1.36100	0
03/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.29000	7.20340	125
03/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.32788	0.26090	0
03/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.28755	0.22450	0
03/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.36995	0.29952	0
03/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.02995	0.04612	0
03/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.04755	0.07110	0
03/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.03788	0.05750	0
03/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.38050	7.30100	20
03/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.44265	0.39262	0
03/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.40877	0.36135	0
03/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.47801	0.42543	0
03/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.09751	0.12443	0
03/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.12827	0.16035	0
03/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.11215	0.14162	0
03/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.77760	11.66630	31,634
03/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.20500	0.16200	0
03/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.18400	0.14600	0
03/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.22700	0.18100	0
03/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.42000	0.34200	870
03/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.03600	0.02800	870
03/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.13300	0.10400	150
03/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.35500	0.43800	0
03/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.80800	0.91200	0
03/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.19900	0.26500	0
03/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.09200	0.12600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.25600	0.33000	0
03/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.22700	0.29600	0
03/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.91000	11.81080	2,372
03/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.42700	0.38300	0
03/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.40300	0.36400	0
03/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.45300	0.40400	0
03/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.21400	1.12400	0
03/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.66100	0.59800	10
03/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.59700	0.53700	0
03/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.23700	0.27600	100
03/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.05400	0.06300	10
03/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.20100	0.23700	0
03/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.34300	0.39300	0
03/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.39300	0.45300	0
03/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.36700	0.42200	0
03/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	12.06780	11.96190	2,457
03/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.86100	0.79300	0
03/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.83000	0.76400	0
03/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.89300	0.82400	0
03/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.76900	0.70700	0
03/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.35100	0.39500	100
03/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.27500	0.31200	0
03/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.31200	0.35200	0
03/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.29300	0.33100	0
03/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.22770	12.10370	0
03/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.96700	0.89100	0
03/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.93800	0.86300	0
03/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.99700	0.91900	0
03/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.36900	0.41500	0
03/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.41000	0.45900	0
03/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.38900	0.43700	0
03/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08910	0.08840	566
03/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00318	0.00275	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00029	0.00026	0
03/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01211	0.01141	0
03/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
03/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00819	0.00886	0
03/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00108	0.00135	0
03/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.09030	0.08970	573
03/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00669	0.00630	0
03/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01542	0.01484	0
03/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00225	0.00213	0
03/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00695	0.00743	0
03/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00012	0.00014	0
03/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00139	0.00160	0
03/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.94440	9.94040	17,499
03/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.25300	0.25600	0
03/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.03300	0.03700	4,508
03/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.22100	0.22500	0
03/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.28700	0.29000	0
03/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.48300	0.48200	10,429
03/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.04500	0.04900	14,937
03/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.10800	0.11300	100
03/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.40000	0.40100	500
03/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.14300	0.14800	500
03/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.05600	0.06100	3,000
03/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.19900	0.20800	0
03/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.58900	0.59700	0
03/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.50100	0.50900	0
03/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.09300	0.10000	0
03/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03900	0.04200	0
03/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.12700	0.13500	0
03/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.26400	0.27300	0
03/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.10900	0.11600	0
03/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	10.05580	10.06240	7,278
03/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.45500	0.46400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.42500	0.43400	0
03/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.48600	0.49500	0
03/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.18000	0.18300	0
03/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.21900	0.22200	0
03/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.19900	0.20200	0
03/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.19040	10.19100	2,463
03/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.73500	0.73800	0
03/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.76900	0.77100	0
03/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.70200	0.70500	0
03/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.21200	0.21400	0
03/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.17900	0.18000	0
03/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.19500	0.19700	0
03/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.32720	10.31280	0
03/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.80100	0.79500	0
03/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.77100	0.76500	0
03/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.83300	0.82600	0
03/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.25600	0.26300	0
03/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.29400	0.30200	0
03/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.27400	0.28200	0
03/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.34110	7.23220	7,822
03/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.64700	0.54000	0
03/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.59800	0.49200	0
03/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.69600	0.58900	0
03/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00500	0.00700	0
03/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00700	0.01000	0
03/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00600	0.00800	0
03/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.34750	7.24660	1,707
03/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.73300	0.64000	0
03/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.68700	0.59500	0
03/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.78000	0.68500	0
03/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03300	0.03800	0
03/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04000	0.04800	0
03/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03600	0.04300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.36600	7.26240	5,842
03/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.78200	0.69000	0
03/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.82700	0.73300	0
03/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.73800	0.64700	0
03/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.07200	0.08500	0
03/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06100	0.07100	0
03/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.06600	0.07800	0
03/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.17970	8.04540	0
03/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.30500	1.21300	0
03/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.27500	1.18500	0
03/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.33500	1.24100	0
03/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.40500	0.44600	0
03/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.44500	0.49000	0
03/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.42500	0.46800	0
03/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.36790	7.29100	1,791
03/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.33900	0.27400	0
03/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.38400	0.31600	0
03/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.29500	0.23300	0
03/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.02700	0.04200	0
03/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01600	0.02500	0
03/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.02100	0.03300	0
03/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.44320	7.37440	0
03/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.58200	0.52200	0
03/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.53900	0.48100	0
03/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.62500	0.56500	0
03/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03200	0.04100	0
03/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.04600	0.05700	0
03/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.03900	0.04800	0
03/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.68390	7.68810	1,240
03/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.45900	0.46400	0
03/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.41500	0.42000	0
03/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.50400	0.50900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02000	0.02100	0
03/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.03100	0.03200	0
03/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.02500	0.02600	0
03/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.78640	7.79950	0
03/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.69000	0.70200	0
03/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.77500	0.78600	0
03/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.73200	0.74300	0
03/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.04600	0.04400	0
03/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.03900	0.03700	0
03/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.05400	0.05300	0
03/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,446.70000	14,353.89000	0
03/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	846.70000	753.90000	0
03/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	846.70000	753.90000	0
03/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	846.70000	753.90000	0
03/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,626.53000	14,548.42000	0
03/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	1,126.50000	1,048.40000	0
03/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	1,126.50000	1,048.40000	0
03/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	1,126.50000	1,048.40000	0
03/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
03/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.11110	1.09800	0
03/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.06310	0.05160	0
03/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.02620	0.01930	0
03/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.11180	0.09860	0
03/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00070	0.00060	0
03/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.01510	0.02130	0
03/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00200	0.00360	0
03/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.12730	1.11520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.05140	0.04540	0
03/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.08620	0.07690	0
03/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.13000	0.11850	0
03/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00270	0.00330	0
03/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00890	0.01170	0
03/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02410	0.03020	0
04/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.30080	7.29000	223,335
04/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.01000	0.00800	29,607
04/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00800	0.00600	340
04/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.01200	0.01000	0
04/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00200	0.00100	30,000
04/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
04/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.13300	0.12100	29,607
04/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
04/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.06600	0.05700	12,000
04/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.05400	0.04700	871
04/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.04500	0.03900	3,071
04/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16100	0.14900	9,600
04/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.26100	0.24900	3,280
04/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.09400	0.08400	0
04/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.47000	0.45800	8,500
04/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.11200	0.10100	150
04/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.19200	0.18000	0
04/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.22500	0.21300	600
04/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.16100	0.16100	0
04/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.09100	0.09000	2,571
04/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01900	0.01800	0
04/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.07400	0.07300	0
04/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.19300	0.19400	0
04/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.06000	0.05900	3,000
04/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.11000	0.10900	3,000
04/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.34400	0.34900	0
04/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.30300	0.30700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.26500	0.26700	0
04/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.10100	1.11200	0
04/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.13200	0.13100	2,000
04/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.19900	3.21000	0
04/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.66100	0.67000	0
04/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.20100	1.21100	0
04/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.75700	0.76600	0
04/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.70900	0.71800	0
04/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.39210	7.38050	51,050
04/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.23300	0.22000	0
04/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.21600	0.20200	800
04/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.25300	0.23800	0
04/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.73000	0.71800	0
04/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.36000	0.34600	300
04/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.45700	0.44300	500
04/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.10100	0.09200	500
04/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.13500	0.12500	1,000
04/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.33100	0.31600	500
04/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.18900	0.18600	0
04/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.54300	0.54500	0
04/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.70900	0.71200	0
04/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.11500	0.11300	0
04/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03800	0.03800	300
04/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.16800	0.16600	0
04/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.26100	0.25800	1,000
04/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.32400	0.32200	0
04/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.29100	0.29000	0
04/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.50450	7.49210	12,150
04/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.19400	0.18100	0
04/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.25400	0.23900	2,800
04/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.40300	0.38600	0
04/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.18400	0.17200	0
04/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.20500	0.19100	0
04/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.70100	0.69900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.55000	0.54700	0
04/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.78000	0.78000	0
04/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.29900	0.29400	2,800
04/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.74000	0.73900	0
04/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.62020	7.60650	190
04/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.56300	0.54500	0
04/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.53600	0.51700	0
04/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.59100	0.57300	0
04/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.27100	0.26700	0
04/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.31600	0.31100	0
04/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.29300	0.28900	0
04/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.59190	9.58070	0
04/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.73800	1.70400	0
04/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.71900	1.68400	0
04/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.75800	1.72500	0
04/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.31600	1.29400	0
04/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.37700	1.35300	0
04/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.34600	1.32300	0
04/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.30080	7.29000	125
04/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.33948	0.32788	0
04/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.29929	0.28755	0
04/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.38141	0.36995	0
04/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.03061	0.02995	0
04/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.04849	0.04755	0
04/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.03868	0.03788	0
04/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.39210	7.38050	20
04/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.45660	0.44265	0
04/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.42285	0.40877	0
04/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.49180	0.47801	0
04/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.09970	0.09751	0
04/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.13075	0.12827	0
04/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.11450	0.11215	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.72270	11.77760	31,613
04/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.17800	0.20500	0
04/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.16000	0.18400	0
04/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.19900	0.22700	0
04/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.37600	0.42000	870
04/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.03000	0.03600	870
04/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.11400	0.13300	150
04/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.39100	0.35500	0
04/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.85700	0.80800	0
04/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.22600	0.19900	0
04/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.10300	0.09200	0
04/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.28700	0.25600	0
04/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.25500	0.22700	2,000
04/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.85630	11.91000	2,381
04/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.39900	0.42700	0
04/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.37900	0.40300	0
04/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.42400	0.45300	0
04/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.16400	1.21400	0
04/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.62400	0.66100	10
04/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.56200	0.59700	0
04/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.35900	0.00000	0
04/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.45300	0.00000	100
04/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.25600	0.23700	100
04/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.05800	0.05400	10
04/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.21800	0.20100	0
04/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.36800	0.34300	0
04/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.42300	0.39300	0
04/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.39300	0.36700	0
04/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	12.01440	12.06780	2,457
04/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.82400	0.86100	0
04/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.79400	0.83000	0
04/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.85600	0.89300	0
04/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.73600	0.76900	0
04/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.51500	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.60100	0.00000	200
04/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.37200	0.35100	100
04/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.29200	0.27500	0
04/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.33000	0.31200	0
04/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.31000	0.29300	0
04/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.17500	12.22770	0
04/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.93200	0.96700	0
04/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.90300	0.93800	0
04/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.96100	0.99700	0
04/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.38600	0.36900	0
04/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.42800	0.41000	0
04/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.40700	0.38900	0
04/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08930	0.08910	518
04/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00329	0.00318	0
04/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00031	0.00029	0
04/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01231	0.01211	0
04/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
04/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00801	0.00819	0
04/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00099	0.00108	0
04/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.09050	0.09030	573
04/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00684	0.00669	0
04/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01561	0.01542	0
04/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00232	0.00225	0
04/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00682	0.00695	0
04/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00011	0.00012	0
04/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00134	0.00139	0
04/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.89430	9.94440	17,178
04/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.22100	0.25300	0
04/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.12500	0.14300	500
04/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.19100	0.22100	0
04/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.25300	0.28700	0
04/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.44000	0.48300	10,429

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.03900	0.04500	14,937
04/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02900	0.03300	4,508
04/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.09400	0.10800	100
04/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.36000	0.40000	500
04/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.06600	0.05600	3,000
04/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.23100	0.19900	0
04/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.30000	0.26400	0
04/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.63500	0.58900	0
04/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.54500	0.50100	0
04/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.10900	0.09300	0
04/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.04600	0.03900	0
04/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.14700	0.12700	0
04/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.12700	0.10900	0
04/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	10.00620	10.05580	7,278
04/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.42900	0.45500	0
04/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.45900	0.48600	0
04/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.40000	0.42500	0
04/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.24400	0.21900	0
04/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.20300	0.18000	0
04/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.22300	0.19900	0
04/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.14060	10.19040	2,463
04/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.70900	0.73500	0
04/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.67700	0.70200	0
04/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.74200	0.76900	0
04/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.20100	0.17900	0
04/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.23600	0.21200	0
04/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.21800	0.19500	0
04/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.27770	10.32720	0
04/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.77700	0.80100	0
04/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.80800	0.83300	0
04/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.74800	0.77100	0
04/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32000	0.29400	0
04/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28000	0.25600	0
04/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.29900	0.27400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.40510	7.34110	7,827
04/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.70900	0.64700	0
04/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.66000	0.59800	0
04/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.75900	0.69600	0
04/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00400	0.00500	0
04/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00500	0.00700	0
04/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00400	0.00600	0
04/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.41200	7.34750	6,257
04/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.79300	0.73300	0
04/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.74600	0.68700	0
04/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.84000	0.78000	0
04/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.02800	0.03300	0
04/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03400	0.04000	0
04/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03100	0.03600	0
04/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.42980	7.36600	5,842
04/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.83900	0.78200	0
04/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.88400	0.82700	0
04/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.79400	0.73800	0
04/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.06400	0.07200	0
04/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.05400	0.06100	0
04/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.05900	0.06600	0
04/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.22590	8.17970	0
04/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.33600	1.30500	0
04/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.30600	1.27500	0
04/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.36700	1.33500	0
04/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.39100	0.40500	0
04/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.43000	0.44500	0
04/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.41000	0.42500	0
04/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.40480	7.36790	1,791
04/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.37300	0.33900	0
04/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.41900	0.38400	0
04/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.32900	0.29500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.02400	0.02700	0
04/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01400	0.01600	0
04/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.01800	0.02100	0
04/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.48120	7.44320	0
04/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.61600	0.58200	0
04/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.57200	0.53900	0
04/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.66000	0.62500	0
04/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.02900	0.03200	0
04/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.04100	0.04600	0
04/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.03500	0.03900	0
04/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.64320	7.68390	1,200
04/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.42300	0.45900	0
04/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.38000	0.41500	0
04/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.46700	0.50400	0
04/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02400	0.02000	0
04/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.03700	0.03100	0
04/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.03000	0.02500	0
04/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.74600	7.78640	0
04/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.69700	0.73200	0
04/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.65600	0.69000	0
04/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.73900	0.77500	0
04/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.04300	0.03900	0
04/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.06000	0.05400	0
04/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.05100	0.04600	0
04/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,423.19000	14,446.70000	0
04/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	823.20000	846.70000	0
04/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	823.20000	846.70000	0
04/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	823.20000	846.70000	0
04/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,603.98000	14,626.53000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	1,104.00000	1,126.50000	0
04/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	1,104.00000	1,126.50000	0
04/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	1,104.00000	1,126.50000	0
04/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
04/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.11270	1.11110	0
04/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.06440	0.06310	0
04/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.11310	0.11180	0
04/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.02690	0.02620	0
04/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.01420	0.01510	0
04/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00040	0.00070	0
04/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00170	0.00200	0
04/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.12900	1.12730	0
04/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.08820	0.08620	0
04/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.13150	0.13000	0
04/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.05360	0.05140	0
04/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02460	0.02410	0
04/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00250	0.00270	0
04/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00920	0.00890	0
07/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.28110	7.30080	221,995
07/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00800	0.01000	29,607
07/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00800	340
07/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00900	0.01200	0
07/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.20700	0.22500	600
07/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.45000	0.47000	8,500
07/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.24300	0.26100	3,280
07/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.08200	0.09400	0
07/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.09900	0.11200	150
07/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.17500	0.19200	0
07/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00200	30,000
07/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.11800	0.13300	29,607
07/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00200	0.00200	3,000
07/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.05600	0.06600	12,000
07/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.04600	0.05400	871
07/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03800	0.04500	3,071
07/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.14500	0.16100	9,600
07/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.32000	0.00000	500
07/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.06200	0.06000	3,000
07/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.11400	0.11000	3,000
07/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.35700	0.34400	0
07/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.31500	0.30300	0
07/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.27500	0.26500	0
07/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.12100	1.10100	0
07/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.13700	0.13200	2,000
07/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.21900	3.19900	0
07/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.09400	0.09100	2,571
07/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01900	0.01900	0
07/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.07600	0.07400	0
07/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.20100	0.19300	0
07/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.03900	0.00000	0
07/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.16800	0.16100	0
07/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.67800	0.66100	0
07/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.22000	1.20100	0
07/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.77500	0.75700	0
07/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.72700	0.70900	0
07/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.37980	7.39210	51,023
07/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.22500	0.23300	0
07/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.31800	0.33100	500
07/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.13000	0.13500	1,000
07/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.44300	0.45700	500
07/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.09600	0.10100	500
07/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.20800	0.21600	800
07/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.24400	0.25300	0
07/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.71700	0.73000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.34700	0.36000	300
07/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.11300	0.11500	0
07/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03700	0.03800	300
07/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.16700	0.16800	0
07/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.26400	0.26100	1,000
07/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.32800	0.32400	0
07/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.55000	0.54300	0
07/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.71600	0.70900	0
07/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.18800	0.18900	0
07/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.29500	0.29100	0
07/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.48790	7.50450	12,050
07/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.18500	0.19400	0
07/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.17500	0.18400	0
07/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.19500	0.20500	0
07/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.24200	0.25400	2,800
07/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.38800	0.40300	0
07/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.30000	0.29900	2,800
07/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.70700	0.70100	0
07/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.55400	0.55000	0
07/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.78700	0.78000	0
07/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.74700	0.74000	0
07/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.59130	7.62020	190
07/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.53900	0.56300	0
07/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.51300	0.53600	0
07/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.56700	0.59100	0
07/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.27600	0.27100	0
07/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.32200	0.31600	0
07/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.29800	0.29300	0
07/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.57070	9.59190	0
07/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.71500	1.73800	0
07/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.69700	1.71900	0
07/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.73300	1.75800	0
07/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.31200	1.31600	0
07/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.37600	1.37700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.34400	1.34600	0
07/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.28110	7.30080	125
07/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.32011	0.33948	0
07/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.28032	0.29929	0
07/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.36174	0.38141	0
07/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.03064	0.03061	0
07/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.04922	0.04849	0
07/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.03901	0.03868	0
07/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.37980	7.39210	20
07/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.44333	0.45660	0
07/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.40962	0.42285	0
07/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.47852	0.49180	0
07/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.09872	0.09970	0
07/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.12982	0.13075	0
07/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.11353	0.11450	0
07/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.71980	11.72270	31,563
07/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.16800	0.17800	0
07/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.15000	0.16000	0
07/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.18800	0.19900	0
07/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.36700	0.37600	870
07/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.02600	0.03000	870
07/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.10500	0.11400	150
07/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.38500	0.39100	0
07/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.85600	0.85700	0
07/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.21800	0.22600	0
07/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.09700	0.10300	0
07/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.28000	0.28700	0
07/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.24800	0.25500	2,000
07/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.86380	11.85630	2,372
07/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.40300	0.39900	0
07/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.38200	0.37900	0
07/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.42700	0.42400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.17000	1.16400	0
07/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.62900	0.62400	10
07/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.56600	0.56200	0
07/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.36200	0.35900	0
07/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.44800	0.45300	100
07/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.25200	0.25600	100
07/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.05600	0.05800	10
07/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.21500	0.21800	0
07/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.36300	0.36800	0
07/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.41800	0.42300	0
07/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.38900	0.39300	0
07/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	12.01460	12.01440	2,457
07/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.82300	0.82400	0
07/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.73400	0.73600	0
07/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.79200	0.79400	0
07/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.85400	0.85600	0
07/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.51300	0.51500	0
07/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.59800	0.60100	200
07/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.28900	0.29200	0
07/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.32700	0.33000	0
07/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.36900	0.37200	100
07/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.30800	0.31000	0
07/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.15470	12.17500	0
07/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.91600	0.93200	0
07/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.88700	0.90300	0
07/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.94500	0.96100	0
07/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.39000	0.38600	0
07/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.43200	0.42800	0
07/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.41100	0.40700	0
07/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08840	0.08930	508
07/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00266	0.00329	0
07/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00021	0.00031	0
07/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01141	0.01231	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
07/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00881	0.00801	0
07/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00126	0.00099	0
07/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08970	0.09050	573
07/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00624	0.00684	0
07/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00206	0.00232	0
07/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01483	0.01561	0
07/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00013	0.00011	0
07/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00736	0.00682	0
07/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00154	0.00134	0
07/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.83440	9.89430	17,158
07/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.18000	0.22100	0
07/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.15300	0.19100	0
07/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.20900	0.25300	0
07/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.38700	0.44000	10,429
07/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02900	0.03900	14,937
07/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.07300	0.09400	100
07/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.31000	0.36000	500
07/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.09900	0.12500	500
07/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02100	0.02900	4,508
07/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.33900	0.30000	0
07/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.07600	0.06600	3,000
07/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.26500	0.23100	0
07/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.68700	0.63500	0
07/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.59500	0.54500	0
07/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.12500	0.10900	0
07/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.05300	0.04600	0
07/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.16900	0.14700	0
07/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.14600	0.12700	0
07/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.95640	10.00620	8,073
07/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.39700	0.42900	0
07/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.36900	0.40000	0
07/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.42600	0.45900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.22000	0.20300	0
07/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.26300	0.24400	0
07/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.24100	0.22300	0
07/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.08580	10.14060	2,463
07/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.67200	0.70900	0
07/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.70400	0.74200	0
07/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.64100	0.67700	0
07/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.25500	0.23600	0
07/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.21800	0.20100	0
07/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.23600	0.21800	0
07/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.20750	10.27770	0
07/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.73100	0.77700	0
07/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.70200	0.74800	0
07/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.76100	0.80800	0
07/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.30400	0.28000	0
07/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.34500	0.32000	0
07/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.32400	0.29900	0
07/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.34920	7.40510	7,827
07/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.65400	0.70900	0
07/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.60500	0.66000	0
07/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.70300	0.75900	0
07/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00400	0.00400	0
07/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00600	0.00500	0
07/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00500	0.00400	0
07/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.36380	7.41200	6,407
07/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.74700	0.79300	0
07/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.79300	0.84000	0
07/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.70000	0.74600	0
07/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03600	0.03400	0
07/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.02900	0.02800	0
07/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03300	0.03100	0
07/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.37770	7.42980	5,842
07/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.79100	0.83900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.74700	0.79400	0
07/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.83600	0.88400	0
07/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.05800	0.05400	0
07/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.06900	0.06400	0
07/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.06300	0.05900	0
07/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.19580	8.22590	0
07/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.31500	1.33600	0
07/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.28600	1.30600	0
07/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.34500	1.36700	0
07/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.39900	0.39100	0
07/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.44000	0.43000	0
07/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.41900	0.41000	0
07/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.36150	7.40480	1,791
07/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.33200	0.37300	0
07/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.28800	0.32900	0
07/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.37700	0.41900	0
07/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01600	0.01400	0
07/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.02700	0.02400	0
07/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.02100	0.01800	0
07/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.44510	7.48120	0
07/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.58300	0.61600	0
07/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.62700	0.66000	0
07/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.54000	0.57200	0
07/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.04500	0.04100	0
07/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03200	0.02900	0
07/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.03800	0.03500	0
07/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.59710	7.64320	200
07/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.38000	0.42300	0
07/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.42300	0.46700	0
07/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.33800	0.38000	0
07/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.04100	0.03700	0
07/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02600	0.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.03300	0.03000	0
07/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.70730	7.74600	0
07/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.66400	0.69700	0
07/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.70500	0.73900	0
07/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.62300	0.65600	0
07/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.06600	0.06000	0
07/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.04800	0.04300	0
07/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.05700	0.05100	0
07/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,351.95000	14,423.19000	0
07/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	752.00000	823.20000	0
07/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	752.00000	823.20000	0
07/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	751.90000	823.20000	0
07/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
07/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
07/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.10000	0.00000	0
07/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,547.36000	14,603.98000	0
07/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	1,047.40000	1,104.00000	0
07/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	1,047.40000	1,104.00000	0
07/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	1,047.40000	1,104.00000	0
07/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
07/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
07/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.10900	1.11270	0
07/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.06130	0.06440	0
07/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.02530	0.02690	0
07/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.10950	0.11310	0
07/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00050	0.00040	0
07/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.01630	0.01420	0
07/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00230	0.00170	0
07/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.12640	1.12900	0
07/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.08560	0.08820	0
07/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.05140	0.05360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.12880	0.13150	0
07/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00240	0.00250	0
07/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02500	0.02460	0
07/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00920	0.00920	0
08/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.24610	7.28110	223,934
08/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00800	29,607
08/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00600	340
08/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.00900	0
08/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.17900	0.20700	600
08/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.41600	0.45000	8,500
08/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.21300	0.24300	3,280
08/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.06800	0.08200	0
08/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.08300	0.09900	150
08/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.14800	0.17500	0
08/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
08/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
08/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10000	0.11800	29,607
08/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00100	0.00200	3,000
08/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04600	0.05600	12,000
08/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03700	0.04600	871
08/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03000	0.03800	3,071
08/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.12000	0.14500	9,600
08/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.28800	0.32000	1,600
08/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.06700	0.06200	3,000
08/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.12400	0.11400	3,000
08/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.38400	0.35700	0
08/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.34100	0.31500	0
08/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.30000	0.27500	0
08/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.15500	1.12100	0
08/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.15400	0.13700	2,000
08/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.25400	3.21900	0
08/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.10200	0.09400	2,571
08/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.02000	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.08300	0.07600	0
08/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.22200	0.20100	0
08/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.04200	0.03900	0
08/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.18700	0.16800	0
08/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.71100	0.67800	0
08/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.25500	1.22000	0
08/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.80900	0.77500	0
08/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.76000	0.72700	0
08/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.34360	7.37980	51,156
08/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.20900	0.22500	0
08/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.29700	0.31800	500
08/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.12100	0.13000	1,000
08/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.41800	0.44300	500
08/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.09000	0.09600	500
08/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.19300	0.20800	800
08/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.22700	0.24400	0
08/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.68600	0.71700	0
08/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.32500	0.34700	300
08/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.12400	0.11300	0
08/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04200	0.03700	300
08/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.18100	0.16700	0
08/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.28300	0.26400	1,000
08/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.34900	0.32800	0
08/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.57700	0.55000	0
08/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.74600	0.71600	0
08/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.20300	0.18800	0
08/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.31500	0.29500	0
08/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.45070	7.48790	12,050
08/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.17900	0.18500	0
08/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.17000	0.17500	0
08/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.18800	0.19500	0
08/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.23300	0.24200	2,800
08/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.36900	0.38800	0
08/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.31800	0.30000	2,800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.73700	0.70700	0
08/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.58200	0.55400	0
08/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.81900	0.78700	0
08/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.77800	0.74700	0
08/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.55410	7.59130	190
08/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.52100	0.53900	0
08/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.49500	0.51300	0
08/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.54800	0.56700	0
08/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.29400	0.27600	0
08/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.34100	0.32200	0
08/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.31700	0.29800	0
08/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.53720	9.57070	0
08/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.66400	1.71500	0
08/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.64600	1.69700	0
08/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.68200	1.73300	0
08/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.29500	1.31200	0
08/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.35900	1.37600	0
08/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.32700	1.34400	0
08/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.24610	7.28110	125
08/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.28847	0.32011	0
08/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.24963	0.28032	0
08/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.32934	0.36174	0
08/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.03324	0.03064	0
08/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.05353	0.04922	0
08/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.04237	0.03901	0
08/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.34360	7.37980	20
08/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.41821	0.44333	0
08/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.38554	0.40962	0
08/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.45239	0.47852	0
08/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.10879	0.09872	0
08/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.14194	0.12982	0
08/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.12461	0.11353	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.61600	11.71980	31,162
08/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.12700	0.16800	0
08/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.11300	0.15000	0
08/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.14300	0.18800	0
08/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.29200	0.36700	870
08/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01900	0.02600	870
08/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.07700	0.10500	150
08/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.46100	0.38500	0
08/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.95300	0.85600	0
08/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.27700	0.21800	0
08/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.12600	0.09700	0
08/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.34700	0.28000	0
08/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.31100	0.24800	2,000
08/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.75830	11.86380	2,513
08/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.35500	0.40300	0
08/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.33600	0.38200	0
08/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.37400	0.42700	0
08/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.07100	1.17000	0
08/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.55700	0.62900	10
08/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.49900	0.56600	0
08/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.31800	0.36200	0
08/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.06300	0.05600	10
08/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.24900	0.21500	0
08/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.41600	0.36300	0
08/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.47800	0.41800	0
08/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.44700	0.38900	0
08/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.51000	0.44800	100
08/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.29100	0.25200	100
08/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.90760	12.01460	2,457
08/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.75300	0.82300	0
08/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.66900	0.73400	0
08/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.72400	0.79200	0
08/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.78200	0.85400	0
08/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.46800	0.51300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.66000	0.59800	200
08/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.32400	0.28900	0
08/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.36600	0.32700	0
08/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.41100	0.36900	100
08/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.34500	0.30800	0
08/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.04860	12.15470	0
08/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.85000	0.91600	0
08/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.82300	0.88700	0
08/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.87700	0.94500	0
08/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.42800	0.39000	0
08/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.47400	0.43200	0
08/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.45100	0.41100	0
08/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08820	0.08840	428
08/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00251	0.00266	0
08/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00018	0.00021	0
08/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01121	0.01141	0
08/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
08/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00898	0.00881	0
08/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00131	0.00126	0
08/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08950	0.08970	573
08/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00610	0.00624	0
08/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00200	0.00206	0
08/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01463	0.01483	0
08/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00013	0.00013	0
08/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00750	0.00736	0
08/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00160	0.00154	0
08/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.86890	9.83440	17,245
08/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.19500	0.18000	0
08/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.16600	0.15300	0
08/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.22600	0.20900	0
08/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.41300	0.38700	10,429
08/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.03100	0.02900	14,937

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.08000	0.07300	100
08/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.33300	0.31000	500
08/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.10800	0.09900	500
08/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02300	0.02100	4,508
08/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.31100	0.33900	0
08/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.06400	0.07600	3,000
08/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.23900	0.26500	0
08/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.65400	0.68700	0
08/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.56200	0.59500	0
08/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.10700	0.12500	0
08/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.04400	0.05300	0
08/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.14700	0.16900	0
08/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.12600	0.14600	0
08/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.98950	9.95640	8,073
08/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.41400	0.39700	0
08/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.38600	0.36900	0
08/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.44400	0.42600	0
08/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.20500	0.22000	0
08/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.24700	0.26300	0
08/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.22500	0.24100	0
08/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.11760	10.08580	2,460
08/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.69000	0.67200	0
08/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.72200	0.70400	0
08/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.65800	0.64100	0
08/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.24000	0.25500	0
08/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.20400	0.21800	0
08/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.22200	0.23600	0
08/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.23880	10.20750	0
08/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.74700	0.73100	0
08/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.71800	0.70200	0
08/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.77700	0.76100	0
08/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28800	0.30400	0
08/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32900	0.34500	0
08/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.30800	0.32400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.31950	7.34920	7,848
08/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.62500	0.65400	0
08/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.57600	0.60500	0
08/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.67400	0.70300	0
08/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00500	0.00400	0
08/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00700	0.00600	0
08/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00600	0.00500	0
08/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.33330	7.36380	6,407
08/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.71900	0.74700	0
08/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.76500	0.79300	0
08/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.67400	0.70000	0
08/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04100	0.03600	0
08/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03200	0.02900	0
08/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03600	0.03300	0
08/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.34680	7.37770	5,842
08/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.76500	0.79100	0
08/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.72100	0.74700	0
08/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.80900	0.83600	0
08/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06200	0.05800	0
08/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.07400	0.06900	0
08/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.06800	0.06300	0
08/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.16510	8.19580	0
08/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.28900	1.31500	0
08/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.26000	1.28600	0
08/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.31800	1.34500	0
08/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.40300	0.39900	0
08/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.44500	0.44000	0
08/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.42400	0.41900	0
08/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.30370	7.36150	1,791
08/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.27900	0.33200	0
08/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.23700	0.28800	0
08/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.32300	0.37700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01900	0.01600	0
08/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.03300	0.02700	0
08/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.02500	0.02100	0
08/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.38620	7.44510	0
08/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.53100	0.58300	0
08/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.57400	0.62700	0
08/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.49000	0.54000	0
08/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.05400	0.04500	0
08/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03800	0.03200	0
08/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.04500	0.03800	0
08/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.57020	7.59710	200
08/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.35500	0.38000	0
08/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.39800	0.42300	0
08/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.31400	0.33800	0
08/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.04400	0.04100	0
08/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02800	0.02600	0
08/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.03500	0.03300	0
08/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.67910	7.70730	0
08/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.64000	0.66400	0
08/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.68100	0.70500	0
08/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.60000	0.62300	0
08/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07100	0.06600	0
08/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05200	0.04800	0
08/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06100	0.05700	0
08/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,335.77000	14,351.95000	0
08/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	735.80000	752.00000	0
08/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	735.80000	752.00000	0
08/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	735.80000	751.90000	0
08/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.10000	0
08/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,529.21000	14,547.36000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	1,029.20000	1,047.40000	0
08/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	1,029.20000	1,047.40000	0
08/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	1,029.20000	1,047.40000	0
08/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
08/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.10500	1.10900	0
08/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.05700	0.06130	0
08/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.02140	0.02530	0
08/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.10540	0.10950	0
08/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00040	0.00050	0
08/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.01640	0.01630	0
08/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00200	0.00230	0
08/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.12220	1.12640	0
08/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.08200	0.08560	0
08/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.04860	0.05140	0
08/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.12470	0.12880	0
08/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00250	0.00240	0
08/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02640	0.02500	0
08/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00980	0.00920	0
09/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.21470	7.24610	226,736
09/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00500	0.00600	29,607
09/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00400	0.00500	340
09/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00600	0.00700	0
09/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
09/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
09/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.08600	0.10000	29,607
09/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00100	0.00100	3,000
09/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.15500	0.17900	600
09/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.38700	0.41600	8,500
09/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.03800	0.04600	12,000
09/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03100	0.03700	871

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02500	0.03000	3,071
09/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.10400	0.12000	9,600
09/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.18700	0.21300	3,280
09/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.05700	0.06800	0
09/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.07000	0.08300	150
09/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.12500	0.14800	0
09/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.26100	0.28800	1,600
09/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.11000	0.10200	2,571
09/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.02200	0.02000	0
09/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.09000	0.08300	0
09/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.24200	0.22200	0
09/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.07200	0.06700	3,000
09/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.13900	0.12400	3,000
09/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.41000	0.38400	0
09/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.36600	0.34100	0
09/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.04600	0.04200	0
09/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.20500	0.18700	0
09/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.32300	0.30000	0
09/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.18600	1.15500	0
09/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.17100	0.15400	2,000
09/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.28500	3.25400	0
09/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.74100	0.71100	0
09/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.28600	1.25500	0
09/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.83900	0.80900	0
09/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.79000	0.76000	0
09/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.31200	7.34360	51,174
09/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.19500	0.20900	0
09/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.18000	0.19300	800
09/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.21200	0.22700	0
09/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.65700	0.68600	0
09/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.30200	0.32500	300
09/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.39300	0.41800	500
09/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.08300	0.09000	500
09/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.11100	0.12100	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.27500	0.29700	500
09/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.25000	0.00000	0
09/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.23800	0.00000	200
09/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.21300	0.20300	0
09/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.59900	0.57700	0
09/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.77100	0.74600	0
09/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.13100	0.12400	0
09/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04500	0.04200	300
09/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.19000	0.18100	0
09/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.30000	0.28300	1,000
09/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.36800	0.34900	0
09/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.33300	0.31500	0
09/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.42000	7.45070	12,080
09/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.17000	0.17900	0
09/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.16100	0.17000	0
09/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.17900	0.18800	0
09/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.22200	0.23300	2,800
09/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.34900	0.36900	0
09/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.32900	0.31800	2,800
09/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.75900	0.73700	0
09/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.60200	0.58200	0
09/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.84100	0.81900	0
09/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.80000	0.77800	0
09/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.52320	7.55410	257
09/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.50000	0.52100	0
09/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.47500	0.49500	0
09/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.52700	0.54800	0
09/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.30400	0.29400	0
09/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.35200	0.34100	0
09/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.32700	0.31700	0
09/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.50670	9.53720	0
09/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.66000	1.66400	0
09/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.64200	1.64600	0
09/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.67800	1.68200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.32100	1.29500	0
09/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.38500	1.35900	0
09/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.35300	1.32700	0
09/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.21470	7.24610	125
09/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.26088	0.28847	0
09/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.22293	0.24963	0
09/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.30102	0.32934	0
09/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.03632	0.03324	0
09/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.05823	0.05353	0
09/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.04618	0.04237	0
09/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.31200	7.34360	20
09/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.39298	0.41821	0
09/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.22984	0.00000	0
09/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.36107	0.38554	0
09/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.42646	0.45239	0
09/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.11446	0.10879	0
09/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.14907	0.14194	0
09/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.26784	0.00000	60
09/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.13098	0.12461	0
09/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.59390	11.61600	31,202
09/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.11400	0.12700	0
09/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.10100	0.11300	0
09/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.13000	0.14300	0
09/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.06800	0.07700	150
09/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.27400	0.29200	870
09/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01500	0.01900	870
09/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.47400	0.46100	0
09/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.97100	0.95300	0
09/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.28600	0.27700	0
09/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.13000	0.12600	0
09/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.35700	0.34700	0
09/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.32000	0.31100	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.73640	11.75830	2,561
09/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.34100	0.35500	0
09/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.32200	0.33600	0
09/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.36000	0.37400	0
09/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.30500	0.31800	0
09/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.05300	1.07100	0
09/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.54100	0.55700	10
09/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.48300	0.49900	0
09/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.29700	0.29100	100
09/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.06700	0.06300	10
09/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.25500	0.24900	0
09/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.51900	0.51000	100
09/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.42400	0.41600	0
09/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.48600	0.47800	0
09/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.45500	0.44700	0
09/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.88780	11.90760	2,457
09/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.73800	0.75300	0
09/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.65400	0.66900	0
09/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.70900	0.72400	0
09/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.76800	0.78200	0
09/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.45500	0.46800	0
09/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.66700	0.66000	200
09/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.33000	0.32400	0
09/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.37100	0.36600	0
09/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.41600	0.41100	100
09/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.35000	0.34500	0
09/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.02990	12.04860	0
09/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.83600	0.85000	0
09/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.80900	0.82300	0
09/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.86300	0.87700	0
09/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.43300	0.42800	0
09/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.47900	0.47400	0
09/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.45600	0.45100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08760	0.08820	428
09/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00211	0.00251	0
09/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00013	0.00018	0
09/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01061	0.01121	0
09/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
09/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00953	0.00898	0
09/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00151	0.00131	0
09/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08890	0.08950	573
09/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00560	0.00610	0
09/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00176	0.00200	0
09/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01403	0.01463	0
09/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00013	0.00013	0
09/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00786	0.00750	0
09/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00170	0.00160	0
09/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.87540	9.86890	17,250
09/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.19400	0.19500	0
09/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.16400	0.16600	0
09/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.22500	0.22600	0
09/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.41500	0.41300	10,429
09/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02900	0.03100	14,937
09/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02100	0.02300	4,508
09/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.07700	0.08000	100
09/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.33400	0.33300	500
09/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.10500	0.10800	500
09/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.05900	0.06400	3,000
09/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.23000	0.23900	0
09/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.30200	0.31100	0
09/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.64600	0.65400	0
09/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.55400	0.56200	0
09/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.10000	0.10700	0
09/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.04000	0.04400	0
09/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.13900	0.14700	0
09/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.11900	0.12600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.99620	9.98950	8,073
09/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.41700	0.41400	0
09/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.38800	0.38600	0
09/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.44700	0.44400	0
09/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.20100	0.20500	0
09/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.24200	0.24700	0
09/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.22100	0.22500	0
09/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.12570	10.11760	2,460
09/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.69500	0.69000	0
09/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.72800	0.72200	0
09/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.66300	0.65800	0
09/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.23700	0.24000	0
09/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.20200	0.20400	0
09/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.21900	0.22200	0
09/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.24660	10.23880	0
09/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.75300	0.74700	0
09/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.72300	0.71800	0
09/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.78300	0.77700	0
09/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28600	0.28800	0
09/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32600	0.32900	0
09/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.30600	0.30800	0
09/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.27830	7.31950	8,508
09/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.58400	0.62500	0
09/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.53500	0.57600	0
09/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.63300	0.67400	0
09/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00500	0.00500	0
09/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00700	0.00700	0
09/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00600	0.00600	0
09/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.29200	7.33330	10,405
09/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.68100	0.71900	0
09/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.72700	0.76500	0
09/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.63600	0.67400	0
09/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04400	0.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03500	0.03200	0
09/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03900	0.03600	0
09/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.30670	7.34680	5,842
09/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.72900	0.76500	0
09/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.68600	0.72100	0
09/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.77300	0.80900	0
09/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06600	0.06200	0
09/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.07900	0.07400	0
09/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.07200	0.06800	0
09/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.14280	8.16510	0
09/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.27100	1.28900	0
09/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.24300	1.26000	0
09/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.30000	1.31800	0
09/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.40700	0.40300	0
09/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.45000	0.44500	0
09/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.42800	0.42400	0
09/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.25840	7.30370	1,791
09/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.24300	0.27900	0
09/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.20300	0.23700	0
09/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.28500	0.32300	0
09/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02700	0.01900	0
09/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04500	0.03300	0
09/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.03500	0.02500	0
09/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.34100	7.38620	0
09/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.49400	0.53100	0
09/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.53600	0.57400	0
09/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.45400	0.49000	0
09/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.06300	0.05400	0
09/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.04500	0.03800	0
09/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05300	0.04500	0
09/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.51140	7.57020	200
09/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.30500	0.35500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.34600	0.39800	0
09/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.26500	0.31400	0
09/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.05400	0.04400	0
09/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.03500	0.02800	0
09/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.04400	0.03500	0
09/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.61930	7.67910	0
09/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.59100	0.64000	0
09/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.63100	0.68100	0
09/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.55200	0.60000	0
09/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.08300	0.07100	0
09/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.06200	0.05200	0
09/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.07200	0.06100	0
09/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,283.64000	14,335.77000	0
09/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	683.60000	735.80000	0
09/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	683.60000	735.80000	0
09/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	683.70000	735.80000	0
09/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.10000	0.00000	0
09/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,473.56000	14,529.21000	0
09/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	973.60000	1,029.20000	0
09/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	973.60000	1,029.20000	0
09/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	973.60000	1,029.20000	0
09/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.10000	0.00000	0
09/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.09420	1.10500	0
09/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.04730	0.05700	0
09/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.09480	0.10540	0
09/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01570	0.02140	0
09/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.02150	0.01640	0
09/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00060	0.00040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00310	0.00200	0
09/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.11020	1.12220	0
09/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.07240	0.08200	0
09/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.04140	0.04860	0
09/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.11350	0.12470	0
09/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00330	0.00250	0
09/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03120	0.02640	0
09/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01220	0.00980	0
10/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.31390	7.21470	229,201
10/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00500	29,607
10/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00500	0.00400	340
10/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00800	0.00600	0
10/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
10/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
10/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12300	0.08600	29,607
10/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00100	0.00100	3,000
10/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.05500	0.03800	12,000
10/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.04500	0.03100	871
10/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03600	0.02500	3,071
10/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.15300	0.10400	9,600
10/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.22100	0.15500	600
10/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.47600	0.38700	8,500
10/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.25900	0.18700	3,280
10/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.08300	0.05700	0
10/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.10200	0.07000	150
10/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.18500	0.12500	0
10/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.34100	0.26100	1,600
10/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.07100	0.11000	2,571
10/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01200	0.02200	0
10/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.05700	0.09000	0
10/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.16900	0.24200	0
10/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02700	0.04600	0
10/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.13800	0.20500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04500	0.07200	3,000
10/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.08900	0.13900	3,000
10/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.32200	0.41000	0
10/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.28100	0.36600	0
10/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.24100	0.32300	0
10/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.08700	1.18600	0
10/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.10900	0.17100	2,000
10/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.18600	3.28500	0
10/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.64400	0.74100	0
10/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.18700	1.28600	0
10/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.74100	0.83900	0
10/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.69200	0.79000	0
10/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.41300	7.31200	50,169
10/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.23200	0.19500	0
10/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.21300	0.18000	800
10/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.25200	0.21200	0
10/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.74500	0.65700	0
10/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.36300	0.30200	300
10/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.46300	0.39300	500
10/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.09600	0.08300	500
10/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.13100	0.11100	1,000
10/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.33300	0.27500	500
10/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.30400	0.25000	0
10/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.19100	0.23800	200
10/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.17000	0.21300	0
10/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.51800	0.59900	0
10/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.68300	0.77100	0
10/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.10000	0.13100	0
10/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03200	0.04500	300
10/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.15000	0.19000	0
10/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.23900	0.30000	1,000
10/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.30000	0.36800	0
10/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.26900	0.33300	0
10/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.52090	7.42000	11,977

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.18700	0.17000	0
10/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.17800	0.16100	0
10/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.19800	0.17900	0
10/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.24700	0.22200	2,800
10/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.39900	0.34900	0
10/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.27800	0.32900	2,800
10/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.67700	0.75900	0
10/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.52600	0.60200	0
10/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.75700	0.84100	0
10/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.71600	0.80000	0
10/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.62470	7.52320	257
10/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.55400	0.50000	0
10/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.52700	0.47500	0
10/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.58300	0.52700	0
10/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.25800	0.30400	0
10/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.30200	0.35200	0
10/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.27900	0.32700	0
10/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.60850	9.50670	0
10/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.70800	1.66000	0
10/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.69000	1.64200	0
10/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.72600	1.67800	0
10/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.26800	1.32100	0
10/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.33200	1.38500	0
10/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.30000	1.35300	0
10/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.31390	7.21470	125
10/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.34145	0.26088	0
10/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.29929	0.22293	0
10/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.38520	0.30102	0
10/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.02130	0.03632	0
10/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.03539	0.05823	0
10/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.02755	0.04618	0
10/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.41300	7.31200	40
10/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.46331	0.39298	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.27698	0.22984	0
10/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.42836	0.36107	0
10/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.49971	0.42646	0
10/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.08671	0.11446	0
10/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.11536	0.14907	0
10/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.21398	0.26784	60
10/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.10031	0.13098	0
10/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.73080	11.59390	31,207
10/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.16100	0.11400	0
10/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.14200	0.10100	0
10/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.18100	0.13000	0
10/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.09700	0.06800	150
10/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.36800	0.27400	870
10/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.02200	0.01500	870
10/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.36600	0.47400	0
10/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.84100	0.97100	0
10/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.20000	0.28600	0
10/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.08700	0.13000	0
10/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.26100	0.35700	0
10/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.23000	0.32000	2,000
10/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.87580	11.73640	2,561
10/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.40100	0.34100	0
10/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.37900	0.32200	0
10/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.42600	0.36000	0
10/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.35900	0.30500	0
10/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.17800	1.05300	0
10/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.63000	0.54100	10
10/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.56600	0.48300	0
10/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.24000	0.29700	100
10/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.05200	0.06700	10
10/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.20400	0.25500	0
10/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.43300	0.51900	100
10/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.35000	0.42400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.40300	0.48600	0
10/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.37500	0.45500	0
10/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	12.02620	11.88780	2,457
10/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.82600	0.73800	0
10/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.79500	0.70900	0
10/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.85700	0.76800	0
10/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.51200	0.45500	0
10/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.73600	0.65400	0
10/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.36000	0.41600	100
10/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.58600	0.66700	200
10/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.28100	0.33000	0
10/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.31900	0.37100	0
10/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.30000	0.35000	0
10/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.16640	12.02990	0
10/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.91900	0.83600	0
10/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.89000	0.80900	0
10/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.94800	0.86300	0
10/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.38200	0.43300	0
10/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.42400	0.47900	0
10/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.40300	0.45600	0
10/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08800	0.08760	438
10/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00231	0.00211	0
10/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00014	0.00013	0
10/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01101	0.01061	0
10/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
10/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00914	0.00953	0
10/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00131	0.00151	0
10/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08930	0.08890	573
10/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00586	0.00560	0
10/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00185	0.00176	0
10/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01442	0.01403	0
10/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00012	0.00013	0
10/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00755	0.00786	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00156	0.00170	0
10/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.94200	9.87540	17,230
10/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.23700	0.19400	0
10/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.20500	0.16400	0
10/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.27200	0.22500	0
10/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.47200	0.41500	10,429
10/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.03500	0.02900	14,937
10/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02500	0.02100	4,508
10/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.09300	0.07700	100
10/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.38700	0.33400	500
10/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.12700	0.10500	500
10/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.04500	0.05900	3,000
10/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.18500	0.23000	0
10/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.25100	0.30200	0
10/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.58300	0.64600	0
10/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.49300	0.55400	0
10/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.08000	0.10000	0
10/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03000	0.04000	0
10/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.11300	0.13900	0
10/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.09500	0.11900	0
10/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	10.06360	9.99620	8,073
10/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.45800	0.41700	0
10/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.42800	0.38800	0
10/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.49000	0.44700	0
10/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.17600	0.20100	0
10/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.21400	0.24200	0
10/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.19400	0.22100	0
10/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.19170	10.12570	2,460
10/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.73900	0.69500	0
10/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.77400	0.72800	0
10/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.70600	0.66300	0
10/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.21400	0.23700	0
10/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.18200	0.20200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.19700	0.21900	0
10/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.31330	10.24660	0
10/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.79500	0.75300	0
10/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.76400	0.72300	0
10/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.82600	0.78300	0
10/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26300	0.28600	0
10/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30100	0.32600	0
10/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28200	0.30600	0
10/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.31440	7.27830	8,487
10/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.61900	0.58400	0
10/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.57000	0.53500	0
10/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.66800	0.63300	0
10/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00400	0.00500	0
10/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00600	0.00700	0
10/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00500	0.00600	0
10/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.32250	7.29200	10,405
10/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.70800	0.68100	0
10/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.75400	0.72700	0
10/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.66200	0.63600	0
10/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04000	0.04400	0
10/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03200	0.03500	0
10/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03600	0.03900	0
10/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.33640	7.30670	5,842
10/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.75500	0.72900	0
10/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.71200	0.68600	0
10/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.79900	0.77300	0
10/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06300	0.06600	0
10/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.07600	0.07900	0
10/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.06900	0.07200	0
10/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.15010	8.14280	0
10/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.27700	1.27100	0
10/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.24900	1.24300	0
10/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.30600	1.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.40600	0.40700	0
10/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.44900	0.45000	0
10/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.42700	0.42800	0
10/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.33800	7.25840	1,791
10/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.31100	0.24300	0
10/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.26800	0.20300	0
10/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.35600	0.28500	0
10/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01800	0.02700	0
10/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.03000	0.04500	0
10/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.02300	0.03500	0
10/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.42020	7.34100	0
10/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.56100	0.49400	0
10/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.60500	0.53600	0
10/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.51900	0.45400	0
10/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.04900	0.06300	0
10/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03500	0.04500	0
10/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.04100	0.05300	0
10/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.57490	7.51140	200
10/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.35600	0.30500	0
10/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.40000	0.34600	0
10/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.31400	0.26500	0
10/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.03900	0.05400	0
10/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02500	0.03500	0
10/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.03100	0.04400	0
10/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.68460	7.61930	0
10/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.64200	0.59100	0
10/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.68300	0.63100	0
10/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.60200	0.55200	0
10/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.06700	0.08300	0
10/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.04800	0.06200	0
10/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.05700	0.07200	0
10/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,423.35000	14,283.64000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	823.40000	683.60000	0
10/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	823.30000	683.60000	0
10/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	823.40000	683.70000	0
10/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.10000	0
10/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.10000	0.00000	0
10/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,614.84000	14,473.56000	0
10/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	1,114.80000	973.60000	0
10/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	1,114.80000	973.60000	0
10/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	1,114.90000	973.60000	0
10/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.10000	0.00000	0
10/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.10000	0
10/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.11030	1.09420	0
10/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.06210	0.04730	0
10/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.11080	0.09480	0
10/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.02390	0.01570	0
10/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.01360	0.02150	0
10/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00050	0.00060	0
10/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00180	0.00310	0
10/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.12640	1.11020	0
10/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.08490	0.07240	0
10/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.05010	0.04140	0
10/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.12900	0.11350	0
10/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00260	0.00330	0
10/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02370	0.03120	0
10/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00850	0.01220	0
11/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.33570	7.31390	234,277
11/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00700	0.00600	29,607
11/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.36100	0.34100	1,600
11/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.49700	0.47600	8,500
11/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00600	0.00500	340

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00900	0.00800	0
11/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
11/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
11/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.13800	0.12300	29,607
11/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00100	0.00100	3,000
11/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.06000	0.05500	12,000
11/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.04900	0.04500	871
11/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.04000	0.03600	3,071
11/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.16800	0.15300	9,600
11/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.27700	0.25900	3,280
11/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.09100	0.08300	0
11/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.23800	0.22100	600
11/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.11000	0.10200	150
11/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.20200	0.18500	0
11/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.06600	0.07100	2,571
11/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01100	0.01200	0
11/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.12400	0.13800	0
11/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.05200	0.05700	0
11/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.15500	0.16900	0
11/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04100	0.04500	3,000
11/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.08200	0.08900	3,000
11/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.30400	0.32200	0
11/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.26300	0.28100	0
11/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.22400	0.24100	0
11/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.06500	1.08700	0
11/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.10200	0.10900	2,000
11/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.16400	3.18600	0
11/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.62300	0.64400	0
11/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.16500	1.18700	0
11/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.72000	0.74100	0
11/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02500	0.02700	0
11/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.67100	0.69200	0
11/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.43550	7.41300	50,035
11/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.24100	0.23200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.22200	0.21300	800
11/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.26500	0.25200	0
11/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.76400	0.74500	0
11/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.37900	0.36300	300
11/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.48000	0.46300	500
11/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.34800	0.33300	500
11/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.31900	0.30400	0
11/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.10000	0.09600	500
11/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.13700	0.13100	1,000
11/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.16300	0.17000	0
11/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.50200	0.51800	0
11/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.18400	0.19100	200
11/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.66500	0.68300	0
11/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.09500	0.10000	0
11/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.02900	0.03200	300
11/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.14400	0.15000	0
11/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.23000	0.23900	1,000
11/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.28700	0.30000	0
11/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.25600	0.26900	0
11/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.54410	7.52090	11,977
11/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.19400	0.18700	0
11/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.25600	0.24700	2,800
11/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.41500	0.39900	0
11/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.18400	0.17800	0
11/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.20500	0.19800	0
11/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.66100	0.67700	0
11/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.51200	0.52600	0
11/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.74000	0.75700	0
11/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.27100	0.27800	2,800
11/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.70000	0.71600	0
11/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.64880	7.62470	257
11/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.56900	0.55400	0
11/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.54100	0.52700	0
11/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.59800	0.58300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.24900	0.25800	0
11/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.29200	0.30200	0
11/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.27000	0.27900	0
11/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.63120	9.60850	0
11/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.68900	1.70800	0
11/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.67000	1.69000	0
11/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.70700	1.72600	0
11/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.22600	1.26800	0
11/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.28900	1.33200	0
11/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.25800	1.30000	0
11/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.33570	7.31390	125
11/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.36056	0.34145	0
11/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.31789	0.29929	0
11/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.40474	0.38520	0
11/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.01904	0.02130	0
11/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.03219	0.03539	0
11/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.02486	0.02755	0
11/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.43550	7.41300	40
11/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.48030	0.46331	0
11/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.29132	0.27698	0
11/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.44493	0.42836	0
11/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.51711	0.49971	0
11/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.08161	0.08671	0
11/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.10943	0.11536	0
11/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.20582	0.21398	60
11/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.09480	0.10031	0
11/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.72970	11.73080	31,191
11/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.15800	0.16100	0
11/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.14000	0.14200	0
11/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.17900	0.18100	0
11/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.36400	0.36800	870
11/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.02200	0.02200	870

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.09500	0.09700	150
11/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.36500	0.36600	0
11/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.84200	0.84100	0
11/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.19900	0.20000	0
11/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.08400	0.08700	0
11/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.26000	0.26100	0
11/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.22800	0.23000	2,000
11/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.87510	11.87580	2,561
11/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.40000	0.40100	0
11/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.37900	0.37900	0
11/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.42500	0.42600	0
11/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.17600	1.17800	0
11/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.62800	0.63000	10
11/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.56500	0.56600	0
11/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.35900	0.35900	0
11/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.43400	0.43300	100
11/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.24000	0.24000	100
11/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.05100	0.05200	10
11/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.20300	0.20400	0
11/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.35000	0.35000	0
11/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.40400	0.40300	0
11/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.37500	0.37500	0
11/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	12.02690	12.02620	2,457
11/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.82600	0.82600	0
11/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.79500	0.79500	0
11/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.85700	0.85700	0
11/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.73600	0.73600	0
11/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.51200	0.51200	0
11/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.58500	0.58600	200
11/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.35900	0.36000	100
11/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.28000	0.28100	0
11/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.31800	0.31900	0
11/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.29900	0.30000	0
11/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.16930	12.16640	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.92100	0.91900	0
11/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.64300	0.00000	0
11/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.89200	0.89000	0
11/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.95000	0.94800	0
11/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.38100	0.38200	0
11/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.42300	0.42400	0
11/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.67400	0.00000	150
11/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.40200	0.40300	0
11/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08800	0.08800	438
11/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00229	0.00231	0
11/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00013	0.00014	0
11/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01101	0.01101	0
11/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
11/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00913	0.00914	0
11/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00129	0.00131	0
11/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08920	0.08930	573
11/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00579	0.00586	0
11/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00181	0.00185	0
11/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01432	0.01442	0
11/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00012	0.00012	0
11/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00761	0.00755	0
11/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00159	0.00156	0
11/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.92370	9.94200	16,940
11/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.22200	0.23700	0
11/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.19000	0.20500	0
11/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.25600	0.27200	0
11/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.45500	0.47200	10,429
11/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.03300	0.03500	14,937
11/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.08700	0.09300	100
11/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.37000	0.38700	500
11/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.11900	0.12700	500
11/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.02300	0.02500	4,508

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.26300	0.25100	0
11/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.04600	0.04500	3,000
11/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.19500	0.18500	0
11/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.59900	0.58300	0
11/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.50900	0.49300	0
11/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.08200	0.08000	0
11/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03100	0.03000	0
11/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.11600	0.11300	0
11/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.09800	0.09500	0
11/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	10.04620	10.06360	8,073
11/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.44800	0.45800	0
11/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.47900	0.49000	0
11/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.41800	0.42800	0
11/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.22200	0.21400	0
11/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.18300	0.17600	0
11/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.20200	0.19400	0
11/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.17520	10.19170	2,460
11/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.72700	0.73900	0
11/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.69400	0.70600	0
11/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.76100	0.77400	0
11/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.18600	0.18200	0
11/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.21900	0.21400	0
11/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.20200	0.19700	0
11/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.29770	10.31330	0
11/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.78100	0.79500	0
11/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.81200	0.82600	0
11/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.75100	0.76400	0
11/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30300	0.30100	0
11/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26400	0.26300	0
11/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28300	0.28200	0
11/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.31800	7.31440	8,487
11/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.62200	0.61900	0
11/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.57300	0.57000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.67200	0.66800	0
11/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00400	0.00400	0
11/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00500	0.00600	0
11/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00400	0.00500	0
11/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.32710	7.32250	10,555
11/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.71200	0.70800	0
11/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.66600	0.66200	0
11/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.75800	0.75400	0
11/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03100	0.03200	0
11/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03900	0.04000	0
11/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03500	0.03600	0
11/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.34190	7.33640	5,842
11/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.75900	0.75500	0
11/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.80300	0.79900	0
11/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.71600	0.71200	0
11/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.07400	0.07600	0
11/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06100	0.06300	0
11/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.06700	0.06900	0
11/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.19270	8.15010	0
11/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.30300	1.27700	0
11/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.27500	1.24900	0
11/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.33300	1.30600	0
11/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.39000	0.40600	0
11/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.43200	0.44900	0
11/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.41000	0.42700	0
11/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.39110	7.33800	1,791
11/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.35700	0.31100	0
11/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.40300	0.35600	0
11/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.31300	0.26800	0
11/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.02200	0.03000	0
11/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01200	0.01800	0
11/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.01600	0.02300	0
11/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.47510	7.42020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.60900	0.56100	0
11/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.65300	0.60500	0
11/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.56500	0.51900	0
11/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.04000	0.04900	0
11/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.02800	0.03500	0
11/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.03400	0.04100	0
11/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.54400	7.57490	0
11/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.33000	0.35600	0
11/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.28900	0.31400	0
11/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.37200	0.40000	0
11/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02800	0.02500	0
11/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.04500	0.03900	0
11/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.03600	0.03100	0
11/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.65340	7.68460	0
11/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.61700	0.64200	0
11/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.65700	0.68300	0
11/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.57700	0.60200	0
11/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07400	0.06700	0
11/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05400	0.04800	0
11/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06400	0.05700	0
11/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,426.00000	14,423.35000	0
11/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	826.00000	823.40000	0
11/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	826.00000	823.40000	0
11/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	826.00000	823.30000	0
11/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.10000	0
11/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,615.98000	14,614.84000	0
11/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	1,116.00000	1,114.80000	0
11/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	1,116.00000	1,114.80000	0
11/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	1,116.00000	1,114.90000	0
11/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
11/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
11/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.11270	1.11030	0
11/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.06420	0.06210	0
11/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.02510	0.02390	0
11/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.11310	0.11080	0
11/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00040	0.00050	0
11/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.01240	0.01360	0
11/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00150	0.00180	0
11/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.12870	1.12640	0
11/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.08680	0.08490	0
11/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.05150	0.05010	0
11/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.13110	0.12900	0
11/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00240	0.00260	0
11/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02280	0.02370	0
11/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00810	0.00850	0
14/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.32410	7.33570	230,850
14/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00700	29,607
14/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00400	0.00600	340
14/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.00900	0
14/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
14/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
14/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.09900	0.11000	150
14/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.18600	0.20200	0
14/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.22300	0.23800	600
14/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.48400	0.49700	8,500
14/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12100	0.13800	29,607
14/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00100	0.00100	3,000
14/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.05200	0.06000	12,000
14/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.04200	0.04900	871
14/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03400	0.04000	3,071
14/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.15200	0.16800	9,600

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.26200	0.27700	3,280
14/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.08100	0.09100	0
14/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.34600	0.36100	1,600
14/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.04900	0.05200	0
14/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.15700	0.15500	0
14/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.03800	0.04100	3,000
14/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.07800	0.08200	3,000
14/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.31000	0.30400	0
14/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.26800	0.26300	0
14/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.22800	0.22400	0
14/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.07700	1.06500	0
14/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02200	0.02500	0
14/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.12500	0.12400	0
14/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.06200	0.06600	2,571
14/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01000	0.01100	0
14/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.09700	0.10200	2,000
14/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.17600	3.16400	0
14/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.63300	0.62300	0
14/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.17700	1.16500	0
14/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.73000	0.72000	0
14/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.68200	0.67100	0
14/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.42360	7.43550	47,605
14/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.23400	0.24100	0
14/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.21500	0.22200	800
14/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.25400	0.26500	0
14/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.13200	0.13700	1,000
14/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.33700	0.34800	500
14/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.30800	0.31900	0
14/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.75500	0.76400	0
14/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.36800	0.37900	300
14/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.47100	0.48000	500
14/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.09700	0.10000	500
14/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.50800	0.50200	0
14/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.67300	0.66500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.09700	0.09500	0
14/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03100	0.02900	300
14/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.14400	0.14400	0
14/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.18400	0.18400	200
14/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.16300	0.16300	0
14/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.23000	0.23000	1,000
14/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.29100	0.28700	0
14/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.26000	0.25600	0
14/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.53170	7.54410	11,977
14/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.19100	0.19400	0
14/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.18100	0.18400	0
14/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.20100	0.20500	0
14/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.25100	0.25600	2,800
14/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.40800	0.41500	0
14/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.27600	0.27100	2,800
14/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.66900	0.66100	0
14/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.51900	0.51200	0
14/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.74900	0.74000	0
14/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.70900	0.70000	0
14/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.63580	7.64880	257
14/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.56300	0.56900	0
14/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.59200	0.59800	0
14/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.53600	0.54100	0
14/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.30000	0.29200	0
14/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.25600	0.24900	0
14/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.27700	0.27000	0
14/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.62090	9.63120	0
14/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.74000	1.68900	0
14/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.72100	1.67000	0
14/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.75900	1.70700	0
14/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.28800	1.22600	0
14/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.35000	1.28900	0
14/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.31900	1.25800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.32410	7.33570	125
14/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.34642	0.36056	0
14/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.30323	0.31789	0
14/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.39109	0.40474	0
14/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.01699	0.01904	0
14/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.02913	0.03219	0
14/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.02232	0.02486	0
14/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.42360	7.43550	40
14/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.47069	0.48030	0
14/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.43509	0.44493	0
14/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.50769	0.51711	0
14/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.28007	0.29132	0
14/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.20647	0.20582	60
14/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.08409	0.08161	0
14/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.11149	0.10943	0
14/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.09709	0.09480	0
14/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.74010	11.72970	31,191
14/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.15700	0.15800	0
14/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.09300	0.09500	150
14/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.13800	0.14000	0
14/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.17800	0.17900	0
14/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.36800	0.36400	870
14/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.02000	0.02200	870
14/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.35300	0.36500	0
14/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.83000	0.84200	0
14/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.18800	0.19900	0
14/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.07800	0.08400	0
14/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.24800	0.26000	0
14/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.21700	0.22800	2,000
14/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.88480	11.87510	2,561
14/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.40300	0.40000	0
14/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.35900	0.35900	0
14/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.37900	0.37900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.42800	0.42500	0
14/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.18500	1.17600	0
14/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.63300	0.62800	10
14/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.56900	0.56500	0
14/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.23400	0.24000	100
14/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.05000	0.05100	10
14/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.19800	0.20300	0
14/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.34300	0.35000	0
14/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.39400	0.40400	0
14/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.42400	0.43400	100
14/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.36800	0.37500	0
14/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	12.03620	12.02690	2,457
14/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.82900	0.82600	0
14/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.79900	0.79500	0
14/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.86100	0.85700	0
14/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.51400	0.51200	0
14/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.73900	0.73600	0
14/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.35300	0.35900	100
14/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.57800	0.58500	200
14/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.27500	0.28000	0
14/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.31300	0.31800	0
14/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.29300	0.29900	0
14/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.17860	12.16930	0
14/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.92500	0.92100	0
14/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.89600	0.89200	0
14/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.95500	0.95000	0
14/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.64600	0.64300	0
14/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.66700	0.67400	150
14/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.37600	0.38100	0
14/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.41700	0.42300	0
14/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.39600	0.40200	0
14/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08790	0.08800	548
14/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00218	0.00229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00010	0.00013	0
14/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01090	0.01101	0
14/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
14/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00920	0.00913	0
14/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00128	0.00129	0
14/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08920	0.08920	573
14/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00575	0.00579	0
14/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01432	0.01432	0
14/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00178	0.00181	0
14/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00758	0.00761	0
14/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00012	0.00012	0
14/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00155	0.00159	0
14/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.86500	9.92370	17,072
14/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.17800	0.22200	0
14/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.14900	0.19000	0
14/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.20900	0.25600	0
14/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.40000	0.45500	10,429
14/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02300	0.03300	14,937
14/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01600	0.02300	4,508
14/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.06500	0.08700	100
14/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.31800	0.37000	500
14/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.09200	0.11900	500
14/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.05300	0.04600	3,000
14/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.22700	0.19500	0
14/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.30000	0.26300	0
14/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.65100	0.59900	0
14/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.55800	0.50900	0
14/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.09400	0.08200	0
14/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03500	0.03100	0
14/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.13400	0.11600	0
14/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.11300	0.09800	0
14/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.98630	10.04620	8,073
14/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.40300	0.44800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.37500	0.41800	0
14/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.43300	0.47900	0
14/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.19700	0.18300	0
14/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.23900	0.22200	0
14/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.21700	0.20200	0
14/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.11440	10.17520	2,460
14/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.67900	0.72700	0
14/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.71200	0.76100	0
14/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.64700	0.69400	0
14/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.23300	0.21900	0
14/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.19800	0.18600	0
14/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.21500	0.20200	0
14/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.23590	10.29770	0
14/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.73900	0.78100	0
14/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.71000	0.75100	0
14/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.76900	0.81200	0
14/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28300	0.26400	0
14/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32400	0.30300	0
14/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.30300	0.28300	0
14/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.32240	7.31800	8,487
14/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.62600	0.62200	0
14/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.57700	0.57300	0
14/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.67500	0.67200	0
14/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00300	0.00400	0
14/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00500	0.00500	0
14/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00400	0.00400	0
14/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.33120	7.32710	10,555
14/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.71500	0.71200	0
14/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.76200	0.75800	0
14/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.67000	0.66600	0
14/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03900	0.03900	0
14/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03100	0.03100	0
14/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03400	0.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.34530	7.34190	5,842
14/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.76200	0.75900	0
14/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.71800	0.71600	0
14/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.80600	0.80300	0
14/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06100	0.06100	0
14/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.07300	0.07400	0
14/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.06700	0.06700	0
14/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.17860	8.19270	0
14/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.29600	1.30300	0
14/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.26700	1.27500	0
14/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.32500	1.33300	0
14/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.39600	0.39000	0
14/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.43800	0.43200	0
14/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.41700	0.41000	0
14/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.40680	7.39110	1,791
14/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.37200	0.35700	0
14/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.32700	0.31300	0
14/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.41900	0.40300	0
14/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01200	0.01200	0
14/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.02000	0.02200	0
14/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.01500	0.01600	0
14/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.49010	7.47510	0
14/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.62200	0.60900	0
14/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.57800	0.56500	0
14/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.66600	0.65300	0
14/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.02600	0.02800	0
14/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.03800	0.04000	0
14/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.03200	0.03400	0
14/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.54680	7.54400	0
14/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.32900	0.33000	0
14/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.37200	0.37200	0
14/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.28700	0.28900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.04000	0.04500	0
14/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02500	0.02800	0
14/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.03200	0.03600	0
14/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.65640	7.65340	0
14/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.61800	0.61700	0
14/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.57800	0.57700	0
14/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.65800	0.65700	0
14/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05200	0.05400	0
14/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07200	0.07400	0
14/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06200	0.06400	0
14/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,378.84000	14,426.00000	0
14/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	778.80000	826.00000	0
14/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	778.80000	826.00000	0
14/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	778.90000	826.00000	0
14/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.10000	0.00000	0
14/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,570.24000	14,615.98000	0
14/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	1,070.20000	1,116.00000	0
14/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	1,070.20000	1,116.00000	0
14/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	1,070.30000	1,116.00000	0
14/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.10000	0.00000	0
14/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.11020	1.11270	0
14/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.06160	0.06420	0
14/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.11050	0.11310	0
14/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.02270	0.02510	0
14/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.01250	0.01240	0
14/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00030	0.00040	0
14/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00140	0.00150	0
14/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.12630	1.12870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.08490	0.08680	0
14/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.12890	0.13110	0
14/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.04980	0.05150	0
14/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02350	0.02280	0
14/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00260	0.00240	0
14/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00860	0.00810	0
15/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.32530	7.32410	231,341
15/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00600	0.00600	29,607
15/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00400	0.00400	340
15/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.34800	0.34600	1,600
15/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.48500	0.48400	8,500
15/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.10000	0.09900	150
15/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.18700	0.18600	0
15/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.15300	0.15200	9,600
15/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.26300	0.26200	3,280
15/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.08100	0.08100	0
15/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.22400	0.22300	600
15/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00700	0.00700	0
15/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000
15/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
15/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.12200	0.12100	29,607
15/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00100	0.00100	3,000
15/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.05300	0.05200	12,000
15/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.04200	0.04200	871
15/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.03400	0.03400	3,071
15/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.07800	0.07800	3,000
15/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.30900	0.31000	0
15/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.26700	0.26800	0
15/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.22800	0.22800	0
15/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.07600	1.07700	0
15/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.09700	0.09700	2,000
15/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.17500	3.17600	0
15/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.63200	0.63300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.17600	1.17700	0
15/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.12500	0.12500	0
15/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.04900	0.04900	0
15/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.15600	0.15700	0
15/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.03800	0.03800	3,000
15/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.06200	0.06200	2,571
15/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01000	0.01000	0
15/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02300	0.02200	0
15/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.72900	0.73000	0
15/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.68100	0.68200	0
15/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.42470	7.42360	47,580
15/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.23500	0.23400	0
15/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.21600	0.21500	800
15/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.25500	0.25400	0
15/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.75600	0.75500	0
15/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.36900	0.36800	300
15/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.47200	0.47100	500
15/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.09700	0.09700	500
15/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.13300	0.13200	1,000
15/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.33900	0.33700	500
15/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.30900	0.30800	0
15/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.18400	0.18400	200
15/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.16400	0.16300	0
15/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.50800	0.50800	0
15/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.67200	0.67300	0
15/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.09700	0.09700	0
15/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03100	0.03100	300
15/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.14400	0.14400	0
15/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.23000	0.23000	1,000
15/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.29100	0.29100	0
15/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.26000	0.26000	0
15/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.53270	7.53170	11,977
15/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.19000	0.19100	0
15/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.18000	0.18100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.20100	0.20100	0
15/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.25100	0.25100	2,800
15/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.40900	0.40800	0
15/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.27600	0.27600	2,800
15/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.66800	0.66900	0
15/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.51800	0.51900	0
15/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.74700	0.74900	0
15/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.70700	0.70900	0
15/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.63680	7.63580	257
15/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.56400	0.56300	0
15/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.53600	0.53600	0
15/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.59300	0.59200	0
15/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.25600	0.25600	0
15/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.29900	0.30000	0
15/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.27700	0.27700	0
15/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.62330	9.62090	0
15/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.73900	1.74000	0
15/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.75800	1.75900	0
15/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.72000	1.72100	0
15/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.34700	1.35000	0
15/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.28500	1.28800	0
15/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.31600	1.31900	0
15/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.32530	7.32410	125
15/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.34764	0.34642	0
15/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.30439	0.30323	0
15/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.39234	0.39109	0
15/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.01704	0.01699	0
15/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.02909	0.02913	0
15/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.02234	0.02232	0
15/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.42470	7.42360	40
15/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.47161	0.47069	0
15/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.43608	0.43509	0
15/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.50856	0.50769	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.28143	0.28007	0
15/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.20673	0.20647	60
15/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.08386	0.08409	0
15/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.11138	0.11149	0
15/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.09691	0.09709	0
15/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.82940	11.74010	30,871
15/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.19200	0.15700	0
15/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.17000	0.13800	0
15/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.22100	0.17800	0
15/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.43600	0.36800	870
15/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.02500	0.02000	870
15/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.11500	0.09300	150
15/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.28600	0.35300	0
15/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.74600	0.83000	0
15/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.14200	0.18800	0
15/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.05700	0.07800	0
15/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.19100	0.24800	0
15/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.16300	0.21700	2,000
15/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.97460	11.88480	2,464
15/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.44900	0.40300	0
15/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.42300	0.37900	0
15/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.47600	0.42800	0
15/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.26900	1.18500	0
15/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.69600	0.63300	10
15/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.62800	0.56900	0
15/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.39800	0.35900	0
15/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.37300	0.42400	100
15/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.20300	0.23400	100
15/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.04400	0.05000	10
15/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.17100	0.19800	0
15/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.30100	0.34300	0
15/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.34800	0.39400	0
15/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.32400	0.36800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	12.12560	12.03620	2,460
15/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.89100	0.82900	0
15/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.85800	0.79900	0
15/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.92400	0.86100	0
15/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.79600	0.73900	0
15/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.55200	0.51400	0
15/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.52600	0.57800	200
15/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.32000	0.35300	100
15/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.24800	0.27500	0
15/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.28200	0.31300	0
15/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.26500	0.29300	0
15/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.26800	12.17860	0
15/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.98300	0.92500	0
15/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.95300	0.89600	0
15/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	1.01400	0.95500	0
15/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.68700	0.64600	0
15/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.61900	0.66700	250
15/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.34600	0.37600	0
15/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.38500	0.41700	0
15/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.36500	0.39600	0
15/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08740	0.08790	548
15/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00187	0.00218	0
15/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00007	0.00010	0
15/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01041	0.01090	0
15/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00001	0.00000	0
15/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00967	0.00920	0
15/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00147	0.00128	0
15/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08860	0.08920	573
15/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00534	0.00575	0
15/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00161	0.00178	0
15/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01374	0.01432	0
15/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00014	0.00012	0
15/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00801	0.00758	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00174	0.00155	0
15/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.89990	9.86500	17,092
15/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.20000	0.17800	0
15/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.16900	0.14900	0
15/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.23300	0.20900	0
15/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.43000	0.40000	10,429
15/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.02600	0.02300	14,937
15/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01800	0.01600	4,508
15/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.07300	0.06500	100
15/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.34600	0.31800	500
15/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.10200	0.09200	500
15/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.04600	0.05300	3,000
15/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.20200	0.22700	0
15/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.27300	0.30000	0
15/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.61800	0.65100	0
15/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.52600	0.55800	0
15/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.08300	0.09400	0
15/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03000	0.03500	0
15/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.11900	0.13400	0
15/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.10000	0.11300	0
15/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	10.02110	9.98630	8,073
15/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.42700	0.40300	0
15/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.45800	0.43300	0
15/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.39700	0.37500	0
15/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.22600	0.23900	0
15/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.18700	0.19700	0
15/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.20600	0.21700	0
15/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.14960	10.11440	2,460
15/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.70900	0.67900	0
15/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.67600	0.64700	0
15/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.74200	0.71200	0
15/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.19200	0.19800	0
15/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.22600	0.23300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.20900	0.21500	0
15/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.27100	10.23590	0
15/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.76400	0.73900	0
15/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.79500	0.76900	0
15/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.73400	0.71000	0
15/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.31300	0.32400	0
15/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.27400	0.28300	0
15/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.29300	0.30300	0
15/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.30720	7.32240	8,487
15/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.61100	0.62600	0
15/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.56200	0.57700	0
15/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.66000	0.67500	0
15/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00300	0.00300	0
15/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00500	0.00500	0
15/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00400	0.00400	0
15/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.31610	7.33120	10,105
15/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.70000	0.71500	0
15/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.65400	0.67000	0
15/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.74600	0.76200	0
15/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03000	0.03100	0
15/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03800	0.03900	0
15/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03400	0.03400	0
15/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.33050	7.34530	5,842
15/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.74800	0.76200	0
15/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.79200	0.80600	0
15/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.70500	0.71800	0
15/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.07500	0.07300	0
15/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06200	0.06100	0
15/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.06800	0.06700	0
15/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.18060	8.17860	0
15/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.29100	1.29600	0
15/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.26300	1.26700	0
15/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.32000	1.32500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.38900	0.39600	0
15/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.43200	0.43800	0
15/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.41000	0.41700	0
15/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.41410	7.40680	1,791
15/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.37900	0.37200	0
15/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.42600	0.41900	0
15/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.33400	0.32700	0
15/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.02000	0.02000	0
15/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01200	0.01200	0
15/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.01500	0.01500	0
15/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.49720	7.49010	0
15/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.62800	0.62200	0
15/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.67300	0.66600	0
15/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.58500	0.57800	0
15/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.03800	0.03800	0
15/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.02600	0.02600	0
15/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.03100	0.03200	0
15/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.54650	7.54680	0
15/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.32700	0.32900	0
15/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.28600	0.28700	0
15/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.37000	0.37200	0
15/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02400	0.02500	0
15/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.04000	0.04000	0
15/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.03100	0.03200	0
15/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.65630	7.65640	0
15/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.61700	0.61800	0
15/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.65800	0.65800	0
15/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.57800	0.57800	0
15/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07200	0.07200	0
15/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05200	0.05200	0
15/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06100	0.06200	0
15/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,403.57000	14,378.84000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	803.60000	778.80000	0
15/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	803.60000	778.90000	0
15/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	803.60000	778.80000	0
15/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.10000	0
15/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,593.23000	14,570.24000	0
15/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	1,093.20000	1,070.20000	0
15/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	1,093.20000	1,070.20000	0
15/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	1,093.20000	1,070.30000	0
15/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
15/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.11170	1.11020	0
15/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.06290	0.06160	0
15/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.02330	0.02270	0
15/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.11200	0.11050	0
15/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00030	0.00030	0
15/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.01160	0.01250	0
15/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00120	0.00140	0
15/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.12790	1.12630	0
15/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.08630	0.08490	0
15/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.05100	0.04980	0
15/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.13050	0.12890	0
15/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00260	0.00260	0
15/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02310	0.02350	0
15/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00840	0.00860	0
16/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.29940	7.32530	239,449
16/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00500	0.00600	29,607
16/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00400	0.00400	340
16/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00600	0.00700	0
16/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00100	0.00100	30,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
16/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.10700	0.12200	29,607
16/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00100	0.00100	3,000
16/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.32400	0.34800	1,600
16/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.20300	0.22400	600
16/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.46000	0.48500	8,500
16/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.04500	0.05300	12,000
16/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.03500	0.04200	871
16/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02800	0.03400	3,071
16/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.13600	0.15300	9,600
16/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.24100	0.26300	3,280
16/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.07000	0.08100	0
16/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.08600	0.10000	150
16/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.16800	0.18700	0
16/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.06900	0.06200	2,571
16/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01100	0.01000	0
16/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.05400	0.04900	0
16/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.17100	0.15600	0
16/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04200	0.03800	3,000
16/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.08700	0.07800	3,000
16/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.32900	0.30900	0
16/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.28600	0.26700	0
16/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02500	0.02300	0
16/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.13700	0.12500	0
16/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.24600	0.22800	0
16/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.10200	1.07600	0
16/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.10800	0.09700	2,000
16/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.20100	3.17500	0
16/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.65700	0.63200	0
16/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.20200	1.17600	0
16/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.75500	0.72900	0
16/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.70600	0.68100	0
16/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.39840	7.42470	47,803
16/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.22400	0.23500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.20600	0.21600	800
16/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.24300	0.25500	0
16/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.73100	0.75600	0
16/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.32300	0.33900	500
16/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.29400	0.30900	0
16/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.35300	0.36900	300
16/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.45200	0.47200	500
16/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.09300	0.09700	500
16/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.12600	0.13300	1,000
16/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.17500	0.16400	0
16/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.52800	0.50800	0
16/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.69500	0.67200	0
16/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.10400	0.09700	0
16/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.19600	0.18400	200
16/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03300	0.03100	300
16/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.15500	0.14400	0
16/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.24500	0.23000	1,000
16/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.30800	0.29100	0
16/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.27600	0.26000	0
16/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.50620	7.53270	11,962
16/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.18500	0.19000	0
16/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.17500	0.18000	0
16/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.19500	0.20100	0
16/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.24300	0.25100	2,800
16/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.39300	0.40900	0
16/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.28700	0.27600	2,800
16/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.68900	0.66800	0
16/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.53700	0.51800	0
16/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.76900	0.74700	0
16/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.72900	0.70700	0
16/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.61030	7.63680	257
16/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.54700	0.56400	0
16/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.52000	0.53600	0
16/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.57500	0.59300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.26500	0.25600	0
16/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.31000	0.29900	0
16/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.28700	0.27700	0
16/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.59900	9.62330	0
16/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.71000	1.73900	0
16/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.69100	1.72000	0
16/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.72900	1.75800	0
16/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.28000	1.28500	0
16/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.34200	1.34700	0
16/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.31100	1.31600	0
16/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.29940	7.32530	125
16/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.32417	0.34764	0
16/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.28174	0.30439	0
16/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.36822	0.39234	0
16/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.01882	0.01704	0
16/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.03234	0.02909	0
16/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.02477	0.02234	0
16/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.39840	7.42470	40
16/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.45174	0.47161	0
16/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.41715	0.43608	0
16/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.48781	0.50856	0
16/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.26784	0.28143	0
16/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.21944	0.20673	60
16/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.08941	0.08386	0
16/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.11875	0.11138	0
16/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.10334	0.09691	0
16/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.68940	11.82940	31,408
16/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.12700	0.19200	0
16/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.11100	0.17000	0
16/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.07200	0.11500	150
16/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01400	0.02500	870
16/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.14500	0.22100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.32300	0.43600	870
16/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.87500	0.74600	0
16/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.20600	0.14200	0
16/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.08400	0.05700	0
16/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.38300	0.28600	0
16/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.27200	0.19100	0
16/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.23800	0.16300	2,000
16/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.83410	11.97460	2,464
16/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.37400	0.44900	0
16/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.35300	0.42300	0
16/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.39800	0.47600	0
16/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.33400	0.39800	0
16/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.13700	1.26900	0
16/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.59600	0.69600	10
16/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.53400	0.62800	0
16/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.25000	0.20300	100
16/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.05300	0.04400	10
16/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.21200	0.17100	0
16/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.45000	0.37300	100
16/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.36400	0.30100	0
16/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.41900	0.34800	0
16/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.39000	0.32400	0
16/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.98450	12.12560	2,460
16/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.79200	0.89100	0
16/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.76200	0.85800	0
16/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.82300	0.92400	0
16/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.48700	0.55200	0
16/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.70400	0.79600	0
16/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.37000	0.32000	100
16/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.60300	0.52600	200
16/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.28900	0.24800	0
16/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.32800	0.28200	0
16/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.30800	0.26500	0
16/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.12710	12.26800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.89000	0.98300	0
16/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.86200	0.95300	0
16/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.91900	1.01400	0
16/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.61900	0.68700	0
16/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.69200	0.61900	250
16/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.39200	0.34600	0
16/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.43500	0.38500	0
16/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.41300	0.36500	0
16/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08700	0.08740	548
16/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00163	0.00187	0
16/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00005	0.00007	0
16/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01000	0.01041	0
16/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
16/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01005	0.00967	0
16/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00163	0.00147	0
16/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08830	0.08860	573
16/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00514	0.00534	0
16/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01344	0.01374	0
16/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00154	0.00161	0
16/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00824	0.00801	0
16/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00014	0.00014	0
16/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00184	0.00174	0
16/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.83970	9.89990	19,192
16/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.15900	0.20000	0
16/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.13200	0.16900	0
16/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.19000	0.23300	0
16/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.37700	0.43000	20,017
16/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01900	0.02600	14,937
16/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.05600	0.07300	100
16/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.29600	0.34600	500
16/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.07900	0.10200	500
16/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01300	0.01800	8,653

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.31600	0.27300	0
16/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.05600	0.04600	3,000
16/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.23900	0.20200	0
16/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.67300	0.61800	0
16/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.57900	0.52600	0
16/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.10000	0.08300	0
16/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03700	0.03000	0
16/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.14200	0.11900	0
16/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.11900	0.10000	0
16/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.96020	10.02110	8,073
16/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.38900	0.42700	0
16/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.36100	0.39700	0
16/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.41800	0.45800	0
16/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.20800	0.18700	0
16/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.25100	0.22600	0
16/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.22900	0.20600	0
16/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.08830	10.14960	3,160
16/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.66700	0.70900	0
16/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.70000	0.74200	0
16/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.63600	0.67600	0
16/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.24800	0.22600	0
16/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.21200	0.19200	0
16/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.22900	0.20900	0
16/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.20930	10.27100	0
16/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.72600	0.76400	0
16/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.69700	0.73400	0
16/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.75600	0.79500	0
16/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.29700	0.27400	0
16/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.33800	0.31300	0
16/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.31700	0.29300	0
16/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.27030	7.30720	8,487
16/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.57400	0.61100	0
16/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.52600	0.56200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.62400	0.66000	0
16/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00400	0.00300	0
16/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00600	0.00500	0
16/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00400	0.00400	0
16/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.27960	7.31610	10,105
16/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.66900	0.70000	0
16/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.71500	0.74600	0
16/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.62400	0.65400	0
16/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04400	0.03800	0
16/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03500	0.03000	0
16/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03900	0.03400	0
16/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.29380	7.33050	5,840
16/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.71800	0.74800	0
16/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.67500	0.70500	0
16/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.76100	0.79200	0
16/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06700	0.06200	0
16/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.08100	0.07500	0
16/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.07400	0.06800	0
16/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.14500	8.18060	0
16/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.29100	1.29100	0
16/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.26300	1.26300	0
16/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.32000	1.32000	0
16/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.42500	0.38900	0
16/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.46800	0.43200	0
16/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.44600	0.41000	0
16/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.39100	7.41410	1,791
16/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.35800	0.37900	0
16/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.31400	0.33400	0
16/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.40400	0.42600	0
16/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01300	0.01200	0
16/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.02300	0.02000	0
16/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.01700	0.01500	0
16/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.47440	7.49720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.60800	0.62800	0
16/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.56500	0.58500	0
16/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.65300	0.67300	0
16/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.02900	0.02600	0
16/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.04100	0.03800	0
16/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.03400	0.03100	0
16/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.51740	7.54650	0
16/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.29900	0.32700	0
16/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.34200	0.37000	0
16/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.25800	0.28600	0
16/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.04100	0.04000	0
16/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.02500	0.02400	0
16/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.03200	0.03100	0
16/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.62660	7.65630	0
16/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.59300	0.61700	0
16/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.55300	0.57800	0
16/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.63300	0.65800	0
16/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05600	0.05200	0
16/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07600	0.07200	0
16/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06600	0.06100	0
16/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,327.18000	14,403.57000	0
16/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	727.20000	803.60000	0
16/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	727.20000	803.60000	0
16/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	727.20000	803.60000	0
16/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,519.45000	14,593.23000	0
16/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	1,019.50000	1,093.20000	0
16/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	1,019.40000	1,093.20000	0
16/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	1,019.50000	1,093.20000	0
16/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
16/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
16/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.10820	1.11170	0
16/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.05950	0.06290	0
16/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.10850	0.11200	0
16/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.02090	0.02330	0
16/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.01270	0.01160	0
16/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00030	0.00030	0
16/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00130	0.00120	0
16/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.12480	1.12790	0
16/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.08350	0.08630	0
16/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.12740	0.13050	0
16/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.04890	0.05100	0
16/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02410	0.02310	0
16/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00260	0.00260	0
16/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00870	0.00840	0
17/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.26510	7.29940	240,085
17/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00300	0.00500	6,050
17/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00300	0.00400	340
17/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00400	0.00600	0
17/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00100	30,000
17/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
17/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.08700	0.10700	6,050
17/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00100	0.00100	3,000
17/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.03500	0.04500	12,000
17/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.02700	0.03500	871
17/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.02100	0.02800	3,071
17/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.10900	0.13600	9,600
17/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.21000	0.24100	3,280
17/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.05500	0.07000	0
17/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.29100	0.32400	1,600
17/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.07000	0.08600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.13900	0.16800	0
17/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.17300	0.20300	600
17/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.42600	0.46000	8,500
17/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02600	0.02500	0
17/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.15500	0.13700	0
17/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.07400	0.06900	2,571
17/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01100	0.01100	0
17/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.05800	0.05400	0
17/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.19000	0.17100	0
17/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04500	0.04200	3,000
17/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.09400	0.08700	3,000
17/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.35600	0.32900	0
17/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.31200	0.28600	0
17/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.27000	0.24600	0
17/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.13600	1.10200	0
17/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.12200	0.10800	2,000
17/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.23500	3.20100	0
17/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.68900	0.65700	0
17/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.23500	1.20200	0
17/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.78800	0.75500	0
17/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.73800	0.70600	0
17/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.36250	7.39840	47,919
17/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.20300	0.22400	0
17/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.18600	0.20600	800
17/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.29400	0.32300	500
17/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.26600	0.29400	0
17/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.08200	0.09300	500
17/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.11300	0.12600	1,000
17/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.22100	0.24300	0
17/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.69700	0.73100	0
17/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.32300	0.35300	300
17/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.42000	0.45200	500
17/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.72000	0.69500	0
17/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.10800	0.10400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03500	0.03300	300
17/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.16100	0.15500	0
17/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.25900	0.24500	1,000
17/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.18200	0.17500	0
17/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.55100	0.52800	0
17/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.20400	0.19600	200
17/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.32400	0.30800	0
17/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.29100	0.27600	0
17/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.47030	7.50620	11,962
17/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.17400	0.18500	0
17/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.23000	0.24300	2,800
17/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.36900	0.39300	0
17/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.16500	0.17500	0
17/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.18400	0.19500	0
17/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.71400	0.68900	0
17/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.56000	0.53700	0
17/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.79500	0.76900	0
17/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.29900	0.28700	2,800
17/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.75400	0.72900	0
17/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.57410	7.61030	257
17/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.52300	0.54700	0
17/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.49600	0.52000	0
17/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.55100	0.57500	0
17/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.27700	0.26500	0
17/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.32200	0.31000	0
17/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.29900	0.28700	0
17/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.56810	9.59900	0
17/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.70300	1.71000	0
17/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.68500	1.69100	0
17/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.72200	1.72900	0
17/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.30400	1.28000	0
17/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.36700	1.34200	0
17/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.33500	1.31100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.26510	7.29940	125
17/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.29105	0.32417	0
17/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.24926	0.28174	0
17/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.33466	0.36822	0
17/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.01956	0.01882	0
17/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.03416	0.03234	0
17/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.02595	0.02477	0
17/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.36250	7.39840	40
17/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.42001	0.45174	0
17/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.24082	0.26784	0
17/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.38604	0.41715	0
17/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.45550	0.48781	0
17/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.09300	0.08941	0
17/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.12354	0.11875	0
17/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.22832	0.21944	60
17/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.10751	0.10334	0
17/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.73860	11.68940	30,985
17/02/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	4.43900	0.00000	0
17/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.13500	0.12700	0
17/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.11700	0.11100	0
17/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.15500	0.14500	0
17/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.35300	0.32300	569
17/02/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.73900	0.00000	0
17/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01400	0.01400	569
17/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.07500	0.07200	150
17/02/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.33600	0.38300	0
17/02/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.82500	0.87500	0
17/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.16600	0.20600	0
17/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.06400	0.08400	0
17/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.22800	0.27200	0
17/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.19600	0.23800	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.88280	11.83410	2,464
17/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.38400	0.37400	0
17/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.36000	0.35300	0
17/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.41000	0.39800	0
17/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.17700	1.13700	0
17/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.61700	0.59600	10
17/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.55300	0.53400	0
17/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.34000	0.33400	0
17/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.40700	0.45000	100
17/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.22000	0.25000	100
17/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.04400	0.05300	10
17/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.18400	0.21200	0
17/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.32700	0.36400	0
17/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.37700	0.41900	0
17/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.35100	0.39000	0
17/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	12.03390	11.98450	2,460
17/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.82000	0.79200	0
17/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.78900	0.76200	0
17/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.85200	0.82300	0
17/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.72900	0.70400	0
17/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.50100	0.48700	0
17/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.56700	0.60300	200
17/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.34500	0.37000	100
17/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.26800	0.28900	0
17/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.30500	0.32800	0
17/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.28600	0.30800	0
17/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.17560	12.12710	0
17/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.91900	0.89000	0
17/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.63800	0.61900	0
17/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.89000	0.86200	0
17/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.94900	0.91900	0
17/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.37300	0.39200	0
17/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.41400	0.43500	0
17/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.66200	0.69200	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.39300	0.41300	0
17/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08720	0.08700	548
17/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00170	0.00163	0
17/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00005	0.00005	0
17/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.01020	0.01000	0
17/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.00985	0.01005	0
17/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00150	0.00163	0
17/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08850	0.08830	573
17/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00524	0.00514	0
17/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00156	0.00154	0
17/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01363	0.01344	0
17/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00013	0.00014	0
17/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00806	0.00824	0
17/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00174	0.00184	0
17/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.87740	9.83970	16,947
17/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.17200	0.15900	0
17/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.01300	0.01300	4,508
17/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.14200	0.13200	0
17/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.20600	0.19000	0
17/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.40400	0.37700	10,429
17/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01900	0.01900	14,937
17/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.05800	0.05600	100
17/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.31900	0.29600	500
17/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.08400	0.07900	500
17/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.04200	0.05600	3,000
17/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.20700	0.23900	0
17/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.63600	0.67300	0
17/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.54200	0.57900	0
17/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.07900	0.10000	0
17/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.02700	0.03700	0
17/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.11500	0.14200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.28100	0.31600	0
17/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.09500	0.11900	0
17/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.99750	9.96020	8,073
17/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.40300	0.38900	0
17/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.43400	0.41800	0
17/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.37400	0.36100	0
17/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.22700	0.25100	0
17/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.18700	0.20800	0
17/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.20600	0.22900	0
17/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.12630	10.08830	3,160
17/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.68400	0.66700	0
17/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.65200	0.63600	0
17/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.71800	0.70000	0
17/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.19200	0.21200	0
17/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.22600	0.24800	0
17/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.20800	0.22900	0
17/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.24790	10.20930	0
17/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.74400	0.72600	0
17/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.77400	0.75600	0
17/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.71400	0.69700	0
17/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.31600	0.33800	0
17/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.27600	0.29700	0
17/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.29600	0.31700	0
17/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.29180	7.27030	8,387
17/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.59600	0.57400	0
17/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.54700	0.52600	0
17/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.64500	0.62400	0
17/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00300	0.00400	0
17/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00500	0.00600	0
17/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00400	0.00400	0
17/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.30240	7.27960	10,075
17/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.69000	0.66900	0
17/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.64400	0.62400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.73600	0.71500	0
17/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03400	0.03500	0
17/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04200	0.04400	0
17/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03800	0.03900	0
17/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.31720	7.29380	5,840
17/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.73900	0.71800	0
17/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.78200	0.76100	0
17/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.69500	0.67500	0
17/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.07800	0.08100	0
17/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06500	0.06700	0
17/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.07200	0.07400	0
17/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.17340	8.14500	0
17/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.31200	1.29100	0
17/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.28300	1.26300	0
17/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.34100	1.32000	0
17/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.41800	0.42500	0
17/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.46000	0.46800	0
17/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.43900	0.44600	0
17/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.38080	7.39100	1,791
17/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.34600	0.35800	0
17/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.39200	0.40400	0
17/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.30100	0.31400	0
17/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.02000	0.02300	0
17/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01100	0.01300	0
17/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.01500	0.01700	0
17/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.46270	7.47440	0
17/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.59600	0.60800	0
17/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.64000	0.65300	0
17/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.55200	0.56500	0
17/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.03900	0.04100	0
17/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.02700	0.02900	0
17/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.03300	0.03400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.63340	7.51740	0
17/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.40200	0.29900	0
17/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.35800	0.25800	0
17/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.44800	0.34200	0
17/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.01500	0.02500	0
17/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.02500	0.04100	0
17/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.01900	0.03200	0
17/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.74280	7.62660	0
17/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.68900	0.59300	0
17/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.73200	0.63300	0
17/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.64700	0.55300	0
17/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.05400	0.07600	0
17/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.03900	0.05600	0
17/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.04600	0.06600	0
17/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,334.63000	14,327.18000	0
17/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	734.60000	727.20000	0
17/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	734.60000	727.20000	0
17/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	734.60000	727.20000	0
17/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,525.23000	14,519.45000	0
17/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	1,025.20000	1,019.50000	0
17/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	1,025.20000	1,019.40000	0
17/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	1,025.20000	1,019.50000	0
17/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
17/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
17/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.10360	1.10820	0
17/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.05520	0.05950	0
17/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01800	0.02090	0
17/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.10390	0.10850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00030	0.00030	0
17/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.01440	0.01270	0
17/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00160	0.00130	0
17/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.11990	1.12480	0
17/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.07890	0.08350	0
17/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.04510	0.04890	0
17/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.12240	0.12740	0
17/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00250	0.00260	0
17/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02520	0.02410	0
17/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00900	0.00870	0
18/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.17560	7.26510	241,075
18/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00200	0.00300	6,050
18/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00200	0.00300	340
18/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00200	0.00400	0
18/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.10800	0.17300	600
18/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.34000	0.42600	8,500
18/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.13900	0.21000	3,280
18/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.03200	0.05500	0
18/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.04200	0.07000	0
18/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.08600	0.13900	0
18/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
18/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
18/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.05300	0.08700	6,050
18/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00100	3,000
18/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.02000	0.03500	12,000
18/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.01500	0.02700	871
18/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01200	0.02100	3,071
18/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.06800	0.10900	9,600
18/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.21200	0.29100	1,600
18/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.06300	0.04500	3,000
18/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.14200	0.09400	3,000
18/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.43600	0.35600	0
18/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.38900	0.31200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.34400	0.27000	0
18/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.22400	1.13600	0
18/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.17700	0.12200	2,000
18/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.32400	3.23500	0
18/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.11000	0.07400	2,571
18/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01400	0.01100	0
18/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.08200	0.05800	0
18/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.25600	0.19000	0
18/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.03600	0.02600	0
18/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.21600	0.15500	0
18/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.77600	0.68900	0
18/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.32400	1.23500	0
18/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.87600	0.78800	0
18/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.82600	0.73800	0
18/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.27300	7.36250	47,983
18/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.17000	0.20300	0
18/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.15600	0.18600	800
18/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.18500	0.22100	0
18/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.61900	0.69700	0
18/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.26700	0.32300	300
18/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.35700	0.42000	500
18/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.06900	0.08200	500
18/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.09400	0.11300	1,000
18/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.24100	0.29400	500
18/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.22100	0.26600	0
18/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.24800	0.20400	200
18/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.21800	0.18200	0
18/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.62100	0.55100	0
18/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.79600	0.72000	0
18/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.13400	0.10800	0
18/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04600	0.03500	300
18/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.19400	0.16100	0
18/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.31200	0.25900	1,000
18/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.38300	0.32400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.34700	0.29100	0
18/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.37950	7.47030	12,039
18/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.15200	0.17400	0
18/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.14400	0.16500	0
18/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.16000	0.18400	0
18/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.20100	0.23000	2,800
18/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.32100	0.36900	0
18/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.34200	0.29900	2,800
18/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.78100	0.71400	0
18/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.62200	0.56000	0
18/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.86500	0.79500	0
18/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.82300	0.75400	0
18/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.48180	7.57410	257
18/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.46700	0.52300	0
18/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.44200	0.49600	0
18/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.49200	0.55100	0
18/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.31000	0.27700	0
18/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.36000	0.32200	0
18/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.33500	0.29900	0
18/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.47990	9.56810	0
18/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.65000	1.70300	0
18/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.66800	1.72200	0
18/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.63200	1.68500	0
18/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.40200	1.36700	0
18/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.33800	1.30400	0
18/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.37000	1.33500	0
18/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.17560	7.26510	125
18/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.21151	0.29105	0
18/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.17352	0.24926	0
18/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.25220	0.33466	0
18/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.02660	0.01956	0
18/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.04792	0.03416	0
18/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.03591	0.02595	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.27300	7.36250	40
18/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.35650	0.42001	0
18/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.32509	0.38604	0
18/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.38955	0.45550	0
18/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.20235	0.24082	0
18/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.27935	0.22832	60
18/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.11655	0.09300	0
18/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.15209	0.12354	0
18/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.13350	0.10751	0
18/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.64520	11.73860	30,985
18/02/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	4.34500	4.43900	0
18/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.10000	0.13500	0
18/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.08600	0.11700	0
18/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.11600	0.15500	0
18/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.28000	0.35300	569
18/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.01000	0.01400	569
18/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.05400	0.07500	150
18/02/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.64500	3.73900	0
18/02/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.40900	0.33600	0
18/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.91500	0.82500	0
18/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.22100	0.16600	0
18/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.08500	0.06400	0
18/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.29100	0.22800	0
18/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.25500	0.19600	2,000
18/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.78900	11.88280	2,464
18/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.33800	0.38400	0
18/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.31900	0.36000	0
18/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.35800	0.41000	0
18/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.08900	1.17700	0
18/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.55200	0.61700	10
18/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.49100	0.55300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.30000	0.34000	0
18/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.46100	0.40700	100
18/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.25200	0.22000	100
18/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.05000	0.04400	10
18/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.21300	0.18400	0
18/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.36900	0.32700	0
18/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.43000	0.37700	0
18/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.39900	0.35100	0
18/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.93780	12.03390	2,460
18/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.75500	0.82000	0
18/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.72600	0.78900	0
18/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.78600	0.85200	0
18/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.66900	0.72900	0
18/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.45900	0.50100	0
18/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.62100	0.56700	200
18/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.38100	0.34500	100
18/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.29800	0.26800	0
18/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.33800	0.30500	0
18/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.31700	0.28600	0
18/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.07580	12.17560	0
18/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.85600	0.91900	0
18/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.82800	0.89000	0
18/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.88500	0.94900	0
18/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.59400	0.63800	0
18/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.71800	0.66200	250
18/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.40900	0.37300	0
18/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.45200	0.41400	0
18/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.43000	0.39300	0
18/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08610	0.08720	448
18/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00116	0.00170	0
18/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00002	0.00005	0
18/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00910	0.01020	0
18/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01092	0.00985	0
18/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00206	0.00150	0
18/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08740	0.08850	573
18/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00456	0.00524	0
18/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00133	0.00156	0
18/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01256	0.01363	0
18/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00016	0.00013	0
18/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00893	0.00806	0
18/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00216	0.00174	0
18/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.78040	9.87740	17,967
18/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.11600	0.17200	0
18/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.09700	0.14200	0
18/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.14400	0.20600	0
18/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.32100	0.40400	10,429
18/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01200	0.01900	14,937
18/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.03700	0.05800	100
18/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.24300	0.31900	500
18/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.05500	0.08400	500
18/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00800	0.01300	4,508
18/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.35700	0.28100	0
18/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.06300	0.04200	3,000
18/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.27500	0.20700	0
18/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.72800	0.63600	0
18/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.63200	0.54200	0
18/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.11400	0.07900	0
18/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.04100	0.02700	0
18/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.16700	0.11500	0
18/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.13600	0.09500	0
18/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.90090	9.99750	8,073
18/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.34300	0.40300	0
18/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.37100	0.43400	0
18/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.31600	0.37400	0
18/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.26500	0.22700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.22000	0.18700	0
18/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.24200	0.20600	0
18/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.02800	10.12630	3,160
18/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.61700	0.68400	0
18/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.58600	0.65200	0
18/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.64900	0.71800	0
18/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.22100	0.19200	0
18/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.25800	0.22600	0
18/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.23900	0.20800	0
18/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.14690	10.24790	0
18/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.67900	0.74400	0
18/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.70800	0.77400	0
18/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.65100	0.71400	0
18/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.35400	0.31600	0
18/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.31100	0.27600	0
18/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.33200	0.29600	0
18/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.24160	7.29180	8,387
18/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.54600	0.59600	0
18/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.49700	0.54700	0
18/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.59500	0.64500	0
18/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00300	0.00300	0
18/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00500	0.00500	0
18/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00400	0.00400	0
18/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.25340	7.30240	10,075
18/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.64400	0.69000	0
18/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.59900	0.64400	0
18/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.68900	0.73600	0
18/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03600	0.03400	0
18/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04600	0.04200	0
18/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.04100	0.03800	0
18/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.26870	7.31720	5,840
18/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.69500	0.73900	0
18/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.73800	0.78200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.65200	0.69500	0
18/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.08300	0.07800	0
18/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06900	0.06500	0
18/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.07600	0.07200	0
18/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.14460	8.17340	0
18/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.29000	1.31200	0
18/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.26200	1.28300	0
18/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.31900	1.34100	0
18/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.42400	0.41800	0
18/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.46700	0.46000	0
18/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.44500	0.43900	0
18/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.29180	7.38080	1,791
18/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.26200	0.34600	0
18/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.30600	0.39200	0
18/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.22000	0.30100	0
18/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.02800	0.02000	0
18/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01400	0.01100	0
18/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.02000	0.01500	0
18/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.37440	7.46270	0
18/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.51800	0.59600	0
18/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.56100	0.64000	0
18/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.47600	0.55200	0
18/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.05200	0.03900	0
18/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03700	0.02700	0
18/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.04400	0.03300	0
18/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.54760	7.63340	0
18/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.32300	0.40200	0
18/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.28100	0.35800	0
18/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.36700	0.44800	0
18/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.01900	0.01500	0
18/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.03300	0.02500	0
18/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.02500	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.65710	7.74280	0
18/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.61600	0.68900	0
18/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.65700	0.73200	0
18/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.57600	0.64700	0
18/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.06900	0.05400	0
18/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05000	0.03900	0
18/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.05900	0.04600	0
18/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,183.44000	14,334.63000	0
18/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	583.40000	734.60000	0
18/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	583.50000	734.60000	0
18/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	583.40000	734.60000	0
18/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.10000	0.00000	0
18/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,374.84000	14,525.23000	0
18/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	874.80000	1,025.20000	0
18/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	874.80000	1,025.20000	0
18/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	874.90000	1,025.20000	0
18/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.10000	0.00000	0
18/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.09200	1.10360	0
18/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.04410	0.05520	0
18/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01200	0.01800	0
18/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.09240	0.10390	0
18/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00040	0.00030	0
18/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.02000	0.01440	0
18/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00210	0.00160	0
18/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.10850	1.11990	0
18/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.06970	0.07890	0
18/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.03870	0.04510	0
18/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.11140	0.12240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00290	0.00250	0
18/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03020	0.02520	0
18/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01120	0.00900	0
21/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.17170	7.17560	242,615
21/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00200	0.00200	6,050
21/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00100	0.00200	340
21/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00200	0.00200	0
21/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
21/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
21/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04800	0.05300	6,050
21/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
21/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.01700	0.02000	12,000
21/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.01300	0.01500	871
21/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01000	0.01200	3,071
21/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.06200	0.06800	9,600
21/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.13200	0.13900	3,280
21/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.20500	0.21200	1,600
21/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.33400	0.34000	8,500
21/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.02800	0.03200	0
21/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.10000	0.10800	600
21/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03700	0.04200	0
21/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.07900	0.08600	0
21/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.10700	0.11000	2,571
21/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01200	0.01400	0
21/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.21500	0.21600	0
21/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.07800	0.08200	0
21/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.03300	0.03600	0
21/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.25600	0.25600	0
21/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.06000	0.06300	3,000
21/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.14000	0.14200	3,000
21/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.43800	0.43600	0
21/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.39100	0.38900	0
21/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.34500	0.34400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.22800	1.22400	0
21/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.17600	0.17700	2,000
21/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.32800	3.32400	0
21/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.78000	0.77600	0
21/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.32800	1.32400	0
21/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.87900	0.87600	0
21/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.83000	0.82600	0
21/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.26870	7.27300	48,152
21/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.16400	0.17000	0
21/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.15000	0.15600	800
21/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.17900	0.18500	0
21/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.61300	0.61900	0
21/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.26100	0.26700	300
21/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.35000	0.35700	500
21/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.06500	0.06900	500
21/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.09000	0.09400	1,000
21/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.23500	0.24100	500
21/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.21500	0.22100	0
21/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.24600	0.24800	200
21/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.21600	0.21800	0
21/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.62100	0.62100	0
21/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.79600	0.79600	0
21/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.13100	0.13400	0
21/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04400	0.04600	300
21/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.19200	0.19400	0
21/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.31000	0.31200	1,000
21/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.38100	0.38300	0
21/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.34500	0.34700	0
21/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.37460	7.37950	12,040
21/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.14800	0.15200	0
21/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.14000	0.14400	0
21/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.15600	0.16000	0
21/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.19500	0.20100	2,800
21/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.31400	0.32100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.33900	0.34200	2,800
21/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.78100	0.78100	0
21/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.62000	0.62200	0
21/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.86500	0.86500	0
21/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.82300	0.82300	0
21/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.47660	7.48180	340
21/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.45700	0.46700	0
21/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.43200	0.44200	0
21/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.48300	0.49200	0
21/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.30600	0.31000	0
21/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.35500	0.36000	0
21/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.33000	0.33500	0
21/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.47710	9.47990	0
21/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.65200	1.65000	0
21/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.63400	1.63200	0
21/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.67000	1.66800	0
21/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.34300	1.33800	0
21/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.40700	1.40200	0
21/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.37500	1.37000	0
21/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.17170	7.17560	125
21/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.20470	0.21151	0
21/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.16644	0.17352	0
21/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.24573	0.25220	0
21/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.02403	0.02660	0
21/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.04474	0.04792	0
21/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.03300	0.03591	0
21/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.26870	7.27300	40
21/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.35013	0.35650	0
21/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.31865	0.32509	0
21/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.38328	0.38955	0
21/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.19621	0.20235	0
21/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.27751	0.27935	60
21/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.11458	0.11655	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.14995	0.15209	0
21/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.13143	0.13350	0
21/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.63340	11.64520	31,036
21/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.08900	0.10000	0
21/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.07500	0.08600	0
21/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.10400	0.11600	0
21/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.26500	0.28000	569
21/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00800	0.01000	569
21/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.04600	0.05400	150
21/02/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.63300	3.64500	0
21/02/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	4.33300	4.34500	0
21/02/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.41300	0.40900	0
21/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.92500	0.91500	0
21/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.22100	0.22100	0
21/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.08200	0.08500	0
21/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.29200	0.29100	0
21/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.25600	0.25500	2,000
21/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.77630	11.78900	2,464
21/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.32800	0.33800	0
21/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.30800	0.31900	0
21/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.34800	0.35800	0
21/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.29000	0.30000	0
21/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.07400	1.08900	0
21/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.53800	0.55200	10
21/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.47700	0.49100	0
21/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.25100	0.25200	100
21/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.04800	0.05000	10
21/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.21200	0.21300	0
21/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.46400	0.46100	100
21/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.37200	0.36900	0
21/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.43200	0.43000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.40200	0.39900	0
21/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.92390	11.93780	2,512
21/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.73800	0.75500	0
21/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.70800	0.72600	0
21/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.76800	0.78600	0
21/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.44400	0.45900	0
21/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.65100	0.66900	0
21/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.37700	0.38100	100
21/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.62000	0.62100	200
21/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.29400	0.29800	0
21/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.33400	0.33800	0
21/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.31400	0.31700	0
21/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.06040	12.07580	52
21/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.83700	0.85600	0
21/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.80900	0.82800	0
21/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.86500	0.88500	0
21/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.57300	0.59400	0
21/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.71300	0.71800	250
21/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.40500	0.40900	0
21/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.44900	0.45200	0
21/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.42700	0.43000	0
21/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08620	0.08610	448
21/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00110	0.00116	0
21/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00001	0.00002	0
21/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00920	0.00910	0
21/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01081	0.01092	0
21/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00190	0.00206	0
21/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08750	0.08740	573
21/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00450	0.00456	0
21/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01264	0.01256	0
21/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00124	0.00133	0
21/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00874	0.00893	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00014	0.00016	0
21/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00200	0.00216	0
21/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.80080	9.78040	17,922
21/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.11900	0.11600	0
21/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.09800	0.09700	0
21/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.14800	0.14400	0
21/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.33300	0.32100	10,429
21/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01100	0.01200	14,937
21/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00700	0.00800	4,508
21/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.03600	0.03700	100
21/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.25200	0.24300	500
21/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.05500	0.05500	500
21/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.05100	0.06300	3,000
21/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.25400	0.27500	0
21/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.33500	0.35700	0
21/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.70600	0.72800	0
21/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.61000	0.63200	0
21/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.09700	0.11400	0
21/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03200	0.04100	0
21/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.14700	0.16700	0
21/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.11800	0.13600	0
21/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.92110	9.90090	8,073
21/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.35000	0.34300	0
21/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.32200	0.31600	0
21/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.37800	0.37100	0
21/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.20700	0.22000	0
21/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.25100	0.26500	0
21/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.22900	0.24200	0
21/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.04620	10.02800	3,160
21/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.62700	0.61700	0
21/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.65900	0.64900	0
21/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.59600	0.58600	0
21/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.25000	0.25800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.21300	0.22100	0
21/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.23100	0.23900	0
21/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.16260	10.14690	0
21/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.68800	0.67900	0
21/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.65900	0.65100	0
21/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.71700	0.70800	0
21/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.30400	0.31100	0
21/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.34600	0.35400	0
21/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.32500	0.33200	0
21/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.23360	7.24160	8,377
21/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.53700	0.54600	0
21/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.48800	0.49700	0
21/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.58600	0.59500	0
21/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
21/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00400	0.00500	0
21/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00300	0.00400	0
21/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.24550	7.25340	10,055
21/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.63600	0.64400	0
21/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.68100	0.68900	0
21/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.59100	0.59900	0
21/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04600	0.04600	0
21/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03600	0.03600	0
21/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.04100	0.04100	0
21/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.25960	7.26870	5,840
21/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.68600	0.69500	0
21/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.64400	0.65200	0
21/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.72900	0.73800	0
21/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06900	0.06900	0
21/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.08400	0.08300	0
21/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.07600	0.07600	0
21/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.11490	8.14460	0
21/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.26800	1.29000	0
21/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.24000	1.26200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.29600	1.31900	0
21/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.43100	0.42400	0
21/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.47500	0.46700	0
21/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.45300	0.44500	0
21/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.29710	7.29180	1,791
21/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.26500	0.26200	0
21/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.22300	0.22000	0
21/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.31000	0.30600	0
21/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01300	0.01400	0
21/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.02600	0.02800	0
21/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.01800	0.02000	0
21/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.37950	7.37440	0
21/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.52300	0.51800	0
21/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.48000	0.47600	0
21/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.56600	0.56100	0
21/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03700	0.03700	0
21/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.05100	0.05200	0
21/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.04400	0.04400	0
21/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.56540	7.54760	0
21/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.33400	0.32300	0
21/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.38000	0.36700	0
21/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.29100	0.28100	0
21/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.02600	0.03300	0
21/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.01500	0.01900	0
21/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.01900	0.02500	0
21/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.67520	7.65710	0
21/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.62800	0.61600	0
21/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.58700	0.57600	0
21/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.67000	0.65700	0
21/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.04500	0.05000	0
21/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.06200	0.06900	0
21/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.05300	0.05900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,195.33000	14,183.44000	0
21/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	595.30000	583.40000	0
21/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	595.30000	583.40000	0
21/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	595.30000	583.50000	0
21/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.10000	0
21/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,387.00000	14,374.84000	0
21/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	887.00000	874.80000	0
21/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	887.00000	874.80000	0
21/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	887.00000	874.90000	0
21/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.10000	0
21/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.09200	1.09200	0
21/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.04370	0.04410	0
21/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.09230	0.09240	0
21/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.01100	0.01200	0
21/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.01900	0.02000	0
21/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00030	0.00040	0
21/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00170	0.00210	0
21/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.10870	1.10850	0
21/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.06950	0.06970	0
21/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.11140	0.11140	0
21/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.03840	0.03870	0
21/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.02970	0.03020	0
21/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00270	0.00290	0
21/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01080	0.01120	0
22/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.15920	7.17170	240,315
22/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00200	0.00200	6,050
22/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00100	0.00100	340
22/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
22/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
22/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.04600	0.04800	6,050
22/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
22/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.01700	0.01700	12,000
22/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.01300	0.01300	871
22/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.19800	0.20500	1,600
22/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.01000	0.01000	3,071
22/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.06000	0.06200	9,600
22/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.12600	0.13200	3,280
22/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.02800	0.02800	0
22/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.03600	0.03700	0
22/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.07600	0.07900	0
22/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.09700	0.10000	600
22/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.32400	0.33400	8,500
22/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.03900	0.03300	0
22/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.22700	0.21500	0
22/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.11700	0.10700	2,571
22/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01500	0.01200	0
22/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.08800	0.07800	0
22/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.26900	0.25600	0
22/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.06700	0.06000	3,000
22/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.15100	0.14000	3,000
22/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.45100	0.43800	0
22/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.40400	0.39100	0
22/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.35800	0.34500	0
22/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.24100	1.22800	0
22/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.18700	0.17600	2,000
22/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.34100	3.32800	0
22/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.79300	0.78000	0
22/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.34100	1.32800	0
22/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.89200	0.87900	0
22/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.84300	0.83000	0
22/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.25650	7.26870	49,095

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.16600	0.16400	0
22/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.15300	0.15000	800
22/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.18200	0.17900	0
22/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.60500	0.61300	0
22/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.26100	0.26100	300
22/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.34800	0.35000	500
22/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.23600	0.23500	500
22/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.21600	0.21500	0
22/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.06800	0.06500	500
22/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.09300	0.09000	1,000
22/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.23000	0.21600	0
22/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.63700	0.62100	0
22/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.26000	0.24600	200
22/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.81200	0.79600	0
22/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.14200	0.13100	0
22/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04900	0.04400	300
22/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.20500	0.19200	0
22/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.32600	0.31000	1,000
22/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.39700	0.38100	0
22/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.36000	0.34500	0
22/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.36350	7.37460	12,267
22/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.15100	0.14800	0
22/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.19900	0.19500	2,800
22/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.31700	0.31400	0
22/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.14300	0.14000	0
22/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.16000	0.15600	3,000
22/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.79700	0.78100	0
22/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.63600	0.62000	0
22/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.88000	0.86500	0
22/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.35400	0.33900	2,800
22/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.83800	0.82300	0
22/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.46700	7.47660	340
22/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.46000	0.45700	0
22/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.43500	0.43200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.48500	0.48300	0
22/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.31800	0.30600	0
22/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.36800	0.35500	0
22/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.34300	0.33000	0
22/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.46560	9.47710	0
22/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.65500	1.65200	0
22/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.63800	1.63400	0
22/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.67300	1.67000	0
22/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.35700	1.34300	0
22/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.42200	1.40700	0
22/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.38900	1.37500	0
22/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.15920	7.17170	125
22/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.19758	0.20470	0
22/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.16036	0.16644	0
22/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.23766	0.24573	0
22/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.02846	0.02403	0
22/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.05116	0.04474	0
22/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.03838	0.03300	0
22/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.25650	7.26870	40
22/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.34770	0.35013	0
22/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.19804	0.19621	0
22/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.31715	0.31865	0
22/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.37990	0.38328	0
22/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.12340	0.11458	0
22/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.16065	0.14995	0
22/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.29154	0.27751	60
22/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.14120	0.13143	0
22/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.56710	11.63340	31,046
22/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.07100	0.08900	0
22/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.06100	0.07500	0
22/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.08400	0.10400	0
22/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.21600	0.26500	569

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.56700	3.63300	0
22/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00600	0.00800	569
22/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.03700	0.04600	150
22/02/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	4.26700	4.33300	0
22/02/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.47000	0.41300	0
22/02/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.98900	0.92500	0
22/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.26700	0.22100	0
22/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.09900	0.08200	0
22/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.34400	0.29200	0
22/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.30400	0.25600	2,000
22/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.71000	11.77630	2,463
22/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.30500	0.32800	0
22/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.28700	0.30800	0
22/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.32400	0.34800	0
22/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.01700	1.07400	0
22/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.50000	0.53800	10
22/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.44200	0.47700	0
22/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.27000	0.29000	0
22/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.51000	0.46400	100
22/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.28200	0.25100	100
22/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.05700	0.04800	10
22/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.24000	0.21200	0
22/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.41400	0.37200	0
22/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.47700	0.43200	0
22/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.44500	0.40200	0
22/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.85830	11.92390	2,512
22/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.69900	0.73800	0
22/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.67000	0.70800	0
22/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.72800	0.76800	0
22/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.61500	0.65100	0
22/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.42100	0.44400	0
22/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.66300	0.62000	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.40700	0.37700	100
22/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.32000	0.29400	0
22/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.36200	0.33400	0
22/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.34100	0.31400	0
22/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.99750	12.06040	52
22/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.79700	0.83700	0
22/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.54800	0.57300	0
22/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.77000	0.80900	0
22/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.82500	0.86500	0
22/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.42800	0.40500	0
22/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.47300	0.44900	0
22/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.75100	0.71300	250
22/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.45000	0.42700	0
22/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08610	0.08620	448
22/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00101	0.00110	0
22/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
22/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00910	0.00920	0
22/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01091	0.01081	0
22/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00191	0.00190	0
22/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08730	0.08750	573
22/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00432	0.00450	0
22/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00116	0.00124	0
22/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01244	0.01264	0
22/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00014	0.00014	0
22/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00886	0.00874	0
22/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00202	0.00200	0
22/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.79210	9.80080	17,761
22/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.11500	0.11900	0
22/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.09500	0.09800	0
22/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.14400	0.14800	0
22/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.32700	0.33300	10,429

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.01000	0.01100	14,937
22/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.03500	0.03600	100
22/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.24700	0.25200	500
22/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.05300	0.05500	500
22/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00700	0.00700	4,508
22/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.34300	0.33500	0
22/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.05500	0.05100	3,000
22/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.26100	0.25400	0
22/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.71500	0.70600	0
22/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.61800	0.61000	0
22/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.10200	0.09700	0
22/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03500	0.03200	0
22/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.15300	0.14700	0
22/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.12300	0.11800	0
22/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.91190	9.92110	8,083
22/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.34700	0.35000	0
22/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.37500	0.37800	0
22/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.32000	0.32200	0
22/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.25800	0.25100	0
22/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.21300	0.20700	0
22/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.23500	0.22900	0
22/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.03760	10.04620	3,161
22/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.62300	0.62700	0
22/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.59200	0.59600	0
22/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.65500	0.65900	0
22/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.21700	0.21300	0
22/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.25400	0.25000	0
22/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.23500	0.23100	0
22/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.15520	10.16260	0
22/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.68300	0.68800	0
22/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.71200	0.71700	0
22/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.65400	0.65900	0
22/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.34900	0.34600	0
22/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.30700	0.30400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.32800	0.32500	0
22/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.16520	7.23360	8,377
22/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.46900	0.53700	0
22/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.42000	0.48800	0
22/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.51800	0.58600	0
22/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00300	0.00200	0
22/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00500	0.00400	0
22/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00400	0.00300	0
22/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.17670	7.24550	10,055
22/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.57100	0.63600	0
22/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.52600	0.59100	0
22/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.61600	0.68100	0
22/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.03900	0.03600	0
22/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04900	0.04600	0
22/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.04400	0.04100	0
22/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.19240	7.25960	5,840
22/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.62800	0.68600	0
22/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.67000	0.72900	0
22/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.58600	0.64400	0
22/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.09400	0.08400	0
22/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07800	0.06900	0
22/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.08600	0.07600	0
22/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.03970	8.11490	0
22/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.22200	1.26800	0
22/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.19500	1.24000	0
22/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.25000	1.29600	0
22/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.46000	0.43100	0
22/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.50500	0.47500	0
22/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.48200	0.45300	0
22/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.26210	7.29710	1,791
22/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.23500	0.26500	0
22/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.27900	0.31000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.19400	0.22300	0
22/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.03200	0.02600	0
22/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.01700	0.01300	0
22/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.02300	0.01800	0
22/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.34430	7.37950	0
22/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.49600	0.52300	0
22/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.53700	0.56600	0
22/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.45500	0.48000	0
22/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.06100	0.05100	0
22/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.04300	0.03700	0
22/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05200	0.04400	0
22/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.60980	7.56540	0
22/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.37400	0.33400	0
22/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.32900	0.29100	0
22/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.42000	0.38000	0
22/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.01000	0.01500	0
22/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.01900	0.02600	0
22/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.01400	0.01900	0
22/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.72060	7.67520	0
22/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.66600	0.62800	0
22/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.70800	0.67000	0
22/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.62400	0.58700	0
22/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.05300	0.06200	0
22/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.03700	0.04500	0
22/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.04500	0.05300	0
22/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,166.03000	14,195.33000	0
22/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	566.00000	595.30000	0
22/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	566.00000	595.30000	0
22/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	566.00000	595.30000	0
22/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,355.79000	14,387.00000	0
22/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	855.80000	887.00000	0
22/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	855.80000	887.00000	0
22/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	855.80000	887.00000	0
22/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.08810	1.09200	0
22/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.04000	0.04370	0
22/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00910	0.01100	0
22/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.08850	0.09230	0
22/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00040	0.00030	0
22/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.02100	0.01900	0
22/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00190	0.00170	0
22/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.10490	1.10870	0
22/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.06740	0.06950	0
22/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.03760	0.03840	0
22/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.10820	0.11140	0
22/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00330	0.00270	0
22/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03270	0.02970	0
22/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01250	0.01080	0
23/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.11790	7.15920	235,059
23/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00100	0.00200	6,050
23/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00100	0.00100	340
23/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.16300	0.19800	1,600
23/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.28500	0.32400	8,500
23/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.02700	0.03600	0
23/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.05900	0.07600	0
23/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.04500	0.06000	9,600
23/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09700	0.12600	3,280
23/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.02000	0.02800	0
23/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.07600	0.09700	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00100	0.00200	0
23/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
23/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
23/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.03500	0.04600	6,050
23/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
23/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.01200	0.01700	12,000
23/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00900	0.01300	871
23/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00700	0.01000	3,071
23/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.17700	0.15100	3,000
23/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.48900	0.45100	0
23/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.44100	0.40400	0
23/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.39400	0.35800	0
23/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.28200	1.24100	0
23/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.21700	0.18700	2,000
23/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.38200	3.34100	0
23/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.83300	0.79300	0
23/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.38200	1.34100	0
23/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.25900	0.22700	0
23/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.10800	0.08800	0
23/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.30200	0.26900	0
23/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.07900	0.06700	3,000
23/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.14100	0.11700	2,571
23/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.01700	0.01500	0
23/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.04500	0.03900	0
23/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.93300	0.89200	0
23/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.88300	0.84300	0
23/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.21430	7.25650	53,181
23/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.15200	0.16600	0
23/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.13900	0.15300	800
23/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.16600	0.18200	0
23/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.57000	0.60500	0
23/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.23600	0.26100	400
23/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.31900	0.34800	500
23/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.06200	0.06800	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.08400	0.09300	1,000
23/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.21600	0.23600	500
23/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.19800	0.21600	250
23/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.28400	0.26000	200
23/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.25200	0.23000	0
23/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.67000	0.63700	0
23/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.84800	0.81200	0
23/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.15500	0.14200	0
23/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05600	0.04900	300
23/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.22200	0.20500	0
23/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.35200	0.32600	1,000
23/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.42500	0.39700	0
23/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.38800	0.36000	0
23/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.32020	7.36350	12,417
23/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.14000	0.15100	0
23/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.13300	0.14300	0
23/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.14800	0.16000	3,000
23/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.18500	0.19900	2,800
23/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.29700	0.31700	0
23/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.37700	0.35400	2,800
23/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.82800	0.79700	0
23/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.66500	0.63600	0
23/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.91300	0.88000	0
23/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.87000	0.83800	0
23/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.42240	7.46700	420
23/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.43400	0.46000	0
23/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.45900	0.48500	0
23/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.41000	0.43500	0
23/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.38800	0.36800	0
23/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.33700	0.31800	0
23/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.36200	0.34300	0
23/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.42550	9.46560	0
23/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.62400	1.65500	0
23/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.60600	1.63800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.64200	1.67300	0
23/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.36700	1.35700	0
23/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.43100	1.42200	0
23/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.39900	1.38900	0
23/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.11790	7.15920	125
23/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.16289	0.19758	0
23/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.12797	0.16036	0
23/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.20116	0.23766	0
23/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.03326	0.02846	0
23/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.06007	0.05116	0
23/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.04499	0.03838	0
23/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.21430	7.25650	40
23/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.31929	0.34770	0
23/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.28979	0.31715	0
23/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.35047	0.37990	0
23/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.18109	0.19804	0
23/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.31679	0.29154	60
23/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.13617	0.12340	0
23/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.17549	0.16065	0
23/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.15499	0.14120	0
23/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.56020	11.56710	30,522
23/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.06600	0.07100	0
23/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.05500	0.06100	0
23/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.07700	0.08400	0
23/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.20800	0.21600	569
23/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00500	0.00600	569
23/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.03300	0.03700	150
23/02/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.56000	3.56700	0
23/02/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	4.26000	4.26700	0
23/02/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.47300	0.47000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	0.99500	0.98900	0
23/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.26700	0.26700	0
23/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.09800	0.09900	0
23/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.34500	0.34400	0
23/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.30600	0.30400	2,000
23/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.70270	11.71000	2,463
23/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.30800	0.30500	0
23/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.29000	0.28700	0
23/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.32600	0.32400	0
23/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	1.01400	1.01700	0
23/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.50200	0.50000	10
23/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.44500	0.44200	0
23/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.27300	0.27000	0
23/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.52000	0.51000	100
23/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.29200	0.28200	100
23/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.06100	0.05700	10
23/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.24900	0.24000	0
23/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.42300	0.41400	0
23/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.48700	0.47700	0
23/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.45500	0.44500	0
23/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.85080	11.85830	2,507
23/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.69500	0.69900	0
23/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.66600	0.67000	0
23/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.72400	0.72800	0
23/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.41800	0.42100	0
23/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.61200	0.61500	0
23/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.41100	0.40700	100
23/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.66700	0.66300	200
23/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.32300	0.32000	0
23/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.36500	0.36200	0
23/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.34400	0.34100	0
23/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.98720	11.99750	87
23/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.79200	0.79700	0
23/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.76500	0.77000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.82000	0.82500	0
23/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.54400	0.54800	0
23/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.75700	0.75100	250
23/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.43300	0.42800	0
23/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.47800	0.47300	0
23/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.45500	0.45000	0
23/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08610	0.08610	448
23/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00098	0.00101	0
23/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
23/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00910	0.00910	0
23/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01091	0.01091	0
23/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00188	0.00191	0
23/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08740	0.08730	573
23/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00435	0.00432	0
23/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01253	0.01244	0
23/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00115	0.00116	0
23/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00875	0.00886	0
23/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00013	0.00014	0
23/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00195	0.00202	0
23/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.77580	9.79210	17,715
23/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.10500	0.11500	0
23/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.08600	0.09500	0
23/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.12700	0.14400	0
23/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.30900	0.32700	10,429
23/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00900	0.01000	14,937
23/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00600	0.00700	4,508
23/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.03100	0.03500	100
23/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.22900	0.24700	500
23/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.04700	0.05300	500
23/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.05300	0.05500	3,000
23/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.27100	0.26100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.35500	0.34300	0
23/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.73000	0.71500	0
23/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.63300	0.61800	0
23/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.10100	0.10200	0
23/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03300	0.03500	0
23/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.16000	0.15300	0
23/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.12900	0.12300	0
23/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.89420	9.91190	8,083
23/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.33900	0.34700	0
23/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.31300	0.32000	0
23/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.36700	0.37500	0
23/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.22300	0.21300	0
23/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.26900	0.25800	0
23/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.24500	0.23500	0
23/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.01790	10.03760	3,161
23/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.61100	0.62300	0
23/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.64300	0.65500	0
23/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.58100	0.59200	0
23/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.26300	0.25400	0
23/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.22500	0.21700	0
23/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.24300	0.23500	0
23/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.13440	10.15520	0
23/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.67600	0.68300	0
23/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.64800	0.65400	0
23/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.70400	0.71200	0
23/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.32000	0.30700	0
23/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.36400	0.34900	0
23/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.34200	0.32800	0
23/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.10810	7.16520	8,308
23/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.41200	0.46900	0
23/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.36400	0.42000	0
23/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.46100	0.51800	0
23/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00600	0.00500	0
23/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00400	0.00400	0
23/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.11950	7.17670	10,255
23/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.51900	0.57100	0
23/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.56300	0.61600	0
23/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.47600	0.52600	0
23/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05700	0.04900	0
23/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04400	0.03900	0
23/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.05000	0.04400	0
23/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.13460	7.19240	5,840
23/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.57900	0.62800	0
23/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.53800	0.58600	0
23/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.62000	0.67000	0
23/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.08500	0.07800	0
23/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.10300	0.09400	0
23/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.09400	0.08600	0
23/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.96910	8.03970	0
23/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.17900	1.22200	0
23/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.15100	1.19500	0
23/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.20600	1.25000	0
23/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.48700	0.46000	0
23/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.53200	0.50500	0
23/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.51000	0.48200	0
23/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.16400	7.26210	1,791
23/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.15500	0.23500	0
23/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.12000	0.19400	0
23/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.19400	0.27900	0
23/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.03000	0.01700	0
23/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.05600	0.03200	0
23/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.04100	0.02300	0
23/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.24530	7.34430	0
23/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.41500	0.49600	0
23/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.37700	0.45500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.45500	0.53700	0
23/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06000	0.04300	0
23/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08200	0.06100	0
23/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.07000	0.05200	0
23/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.61320	7.60980	0
23/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.37500	0.37400	0
23/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.42200	0.42000	0
23/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.32900	0.32900	0
23/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.01600	0.01900	0
23/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00900	0.01000	0
23/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.01200	0.01400	0
23/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.72350	7.72060	0
23/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.66800	0.66600	0
23/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.62600	0.62400	0
23/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.71100	0.70800	0
23/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.03800	0.03700	0
23/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.05300	0.05300	0
23/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.04500	0.04500	0
23/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,127.27000	14,166.03000	0
23/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	527.30000	566.00000	0
23/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	527.30000	566.00000	0
23/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	527.30000	566.00000	0
23/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,318.78000	14,355.79000	0
23/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	818.80000	855.80000	0
23/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	818.80000	855.80000	0
23/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	818.80000	855.80000	0
23/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
23/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.08280	1.08810	0
23/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.03530	0.04000	0
23/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.08310	0.08850	0
23/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00700	0.00910	0
23/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.02420	0.02100	0
23/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00030	0.00040	0
23/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00250	0.00190	0
23/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.09990	1.10490	0
23/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.06360	0.06740	0
23/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.10380	0.10820	0
23/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.03500	0.03760	0
23/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03510	0.03270	0
23/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00390	0.00330	0
23/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01370	0.01250	0
24/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.07680	7.11790	236,268
24/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	6,050
24/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00100	0.00100	340
24/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.01900	0.02700	0
24/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.04500	0.05900	0
24/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.03400	0.04500	9,600
24/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.07600	0.09700	3,280
24/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.01500	0.02000	0
24/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.05900	0.07600	600
24/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00100	0.00100	0
24/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
24/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
24/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.02600	0.03500	6,050
24/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
24/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00800	0.01200	12,000
24/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00600	0.00900	871
24/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00500	0.00700	3,071
24/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.13000	0.16300	1,600
24/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.24700	0.28500	8,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.05300	0.04500	0
24/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.20700	0.17700	3,000
24/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.52800	0.48900	0
24/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.47900	0.44100	0
24/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.43100	0.39400	0
24/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.32300	1.28200	0
24/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.24900	0.21700	2,000
24/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.42300	3.38200	0
24/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.87400	0.83300	0
24/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.42300	1.38200	0
24/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.29200	0.25900	0
24/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.13200	0.10800	0
24/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.33800	0.30200	0
24/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.09900	0.07900	3,000
24/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.16800	0.14100	2,571
24/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.02000	0.01700	0
24/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	0.97400	0.93300	0
24/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.92400	0.88300	0
24/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.17310	7.21430	58,585
24/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.13900	0.15200	0
24/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.12800	0.13900	800
24/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.15200	0.16600	0
24/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.53500	0.57000	0
24/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.21700	0.23600	400
24/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.29200	0.31900	500
24/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.05600	0.06200	500
24/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.07700	0.08400	1,000
24/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.19800	0.21600	500
24/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.18200	0.19800	250
24/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.30900	0.28400	200
24/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.27500	0.25200	0
24/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.70400	0.67000	0
24/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.88300	0.84800	0
24/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.16900	0.15500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.06200	0.05600	300
24/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.24400	0.22200	0
24/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.37900	0.35200	1,000
24/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.45500	0.42500	0
24/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.41600	0.38800	0
24/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.27890	7.32020	12,432
24/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.13300	0.14000	0
24/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.12600	0.13300	0
24/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.14000	0.14800	3,000
24/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.17500	0.18500	2,800
24/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.28100	0.29700	0
24/02/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.60800	0.00000	0
24/02/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.53900	0.00000	0
24/02/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.26400	0.00000	10,000
24/02/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.16000	0.00000	10,000
24/02/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.43500	0.00000	0
24/02/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.12900	0.00000	10,000
24/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.40200	0.37700	2,800
24/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.86100	0.82800	0
24/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.69600	0.66500	0
24/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.94700	0.91300	0
24/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.90400	0.87000	0
24/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.38160	7.42240	420
24/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.41400	0.43400	0
24/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.39100	0.41000	0
24/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.43800	0.45900	0
24/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.35600	0.33700	0
24/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.40900	0.38800	0
24/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.38200	0.36200	0
24/02/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.49300	7.36300	277
24/02/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.70800	0.00000	0
24/02/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.67800	0.00000	0
24/02/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.73800	0.00000	0
24/02/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.73000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.23700	0.00000	1,000
24/02/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.23100	0.00000	0
24/02/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.27100	0.00000	0
24/02/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.25100	0.00000	0
24/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.38780	9.42550	0
24/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.60400	1.62400	0
24/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.58600	1.60600	0
24/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.62200	1.64200	0
24/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.38400	1.36700	0
24/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.44800	1.43100	0
24/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.41600	1.39900	0
24/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.07680	7.11790	125
24/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.13021	0.16289	0
24/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.09851	0.12797	0
24/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.16591	0.20116	0
24/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.03911	0.03326	0
24/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.07171	0.06007	0
24/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.05341	0.04499	0
24/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.17310	7.21430	40
24/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.29187	0.31929	0
24/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.26368	0.28979	0
24/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.32179	0.35047	0
24/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.16606	0.18109	0
24/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.34296	0.31679	60
24/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.14869	0.13617	0
24/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.19058	0.17549	0
24/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.16877	0.15499	0
24/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.44100	11.56020	30,632
24/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.04100	0.06600	0
24/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.03400	0.05500	0
24/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.04800	0.07700	0
24/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.13300	0.20800	569

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00300	0.00500	569
24/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.02000	0.03300	150
24/02/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.44100	3.56000	0
24/02/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	4.14100	4.26000	0
24/02/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.57900	0.47300	0
24/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.11200	0.99500	0
24/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.35700	0.26700	0
24/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.14200	0.09800	0
24/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.44300	0.34500	0
24/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.40000	0.30600	2,000
24/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.58380	11.70270	2,513
24/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.26500	0.30800	0
24/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.25000	0.29000	0
24/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.28200	0.32600	0
24/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.91300	1.01400	0
24/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.43300	0.50200	10
24/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.38100	0.44500	0
24/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.23500	0.27300	0
24/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.60100	0.52000	100
24/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.34700	0.29200	100
24/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.07900	0.06100	10
24/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.29900	0.24900	0
24/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.49800	0.42300	0
24/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.56600	0.48700	0
24/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.53100	0.45500	0
24/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.73220	11.85080	2,507
24/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.63300	0.69500	0
24/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.60600	0.66600	0
24/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.66000	0.72400	0
24/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.38500	0.41800	0
24/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.55600	0.61200	0
24/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.47400	0.41100	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.75300	0.66700	200
24/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.37800	0.32300	0
24/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.42400	0.36500	0
24/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.40100	0.34400	0
24/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.87050	11.98720	87
24/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.73600	0.79200	0
24/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.71100	0.76500	0
24/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.76200	0.82000	0
24/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.51100	0.54400	0
24/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.84100	0.75700	250
24/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.49200	0.43300	0
24/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.54100	0.47800	0
24/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.51600	0.45500	0
24/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08660	0.08610	448
24/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00116	0.00098	0
24/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
24/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00960	0.00910	0
24/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01041	0.01091	0
24/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00156	0.00188	0
24/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08780	0.08740	573
24/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00458	0.00435	0
24/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01291	0.01253	0
24/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00121	0.00115	0
24/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00841	0.00875	0
24/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00011	0.00013	0
24/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00178	0.00195	0
24/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.75630	9.77580	17,725
24/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.09600	0.10500	0
24/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.07800	0.08600	0
24/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.11600	0.12700	0
24/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.29300	0.30900	10,429

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00800	0.00900	14,937
24/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.02700	0.03100	100
24/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.21400	0.22900	500
24/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.04200	0.04700	500
24/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00500	0.00600	4,508
24/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.37100	0.35500	0
24/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.05800	0.05300	3,000
24/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.28600	0.27100	0
24/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.74900	0.73000	0
24/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.65200	0.63300	0
24/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.11000	0.10100	0
24/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.03700	0.03300	0
24/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.17200	0.16000	0
24/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.14000	0.12900	0
24/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.87620	9.89420	8,075
24/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.33100	0.33900	0
24/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.30500	0.31300	0
24/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.35800	0.36700	0
24/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.23200	0.22300	0
24/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.27900	0.26900	0
24/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.25500	0.24500	0
24/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.00080	10.01790	3,161
24/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.60400	0.61100	0
24/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.63500	0.64300	0
24/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.57400	0.58100	0
24/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.27300	0.26300	0
24/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.23400	0.22500	0
24/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.25300	0.24300	0
24/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.11800	10.13440	0
24/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.66600	0.67600	0
24/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.63800	0.64800	0
24/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.69500	0.70400	0
24/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.32700	0.32000	0
24/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.37000	0.36400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.34800	0.34200	0
24/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.14140	7.10810	8,251
24/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.44400	0.41200	0
24/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.39600	0.36400	0
24/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.49400	0.46100	0
24/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00300	0.00300	0
24/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00500	0.00600	0
24/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00300	0.00400	0
24/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.15500	7.11950	10,255
24/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.55100	0.51900	0
24/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.59600	0.56300	0
24/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.50700	0.47600	0
24/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05200	0.05700	0
24/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04100	0.04400	0
24/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.04600	0.05000	0
24/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.16980	7.13460	5,840
24/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.60700	0.57900	0
24/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.56500	0.53800	0
24/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.64900	0.62000	0
24/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07900	0.08500	0
24/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.09500	0.10300	0
24/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.08700	0.09400	0
24/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.02020	7.96910	0
24/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.21100	1.17900	0
24/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.18400	1.15100	0
24/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.23900	1.20600	0
24/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.46900	0.48700	0
24/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.51400	0.53200	0
24/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.49100	0.51000	0
24/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.20000	7.16400	1,791
24/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.18200	0.15500	0
24/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.14500	0.12000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.22300	0.19400	0
24/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02300	0.03000	0
24/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04500	0.05600	0
24/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.03200	0.04100	0
24/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.28270	7.24530	0
24/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.44300	0.41500	0
24/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.40400	0.37700	0
24/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.48400	0.45500	0
24/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.05100	0.06000	0
24/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.07100	0.08200	0
24/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.06000	0.07000	0
24/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.64060	7.61320	0
24/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.40000	0.37500	0
24/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.44800	0.42200	0
24/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.35400	0.32900	0
24/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.01300	0.01600	0
24/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.00700	0.00900	0
24/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.00900	0.01200	0
24/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.75160	7.72350	0
24/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.69100	0.66800	0
24/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.64900	0.62600	0
24/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.73500	0.71100	0
24/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.03300	0.03800	0
24/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.04700	0.05300	0
24/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.03900	0.04500	0
24/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	14,082.42000	14,127.27000	0
24/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	482.40000	527.30000	0
24/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	482.40000	527.30000	0
24/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	482.40000	527.30000	0
24/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,272.23000	14,318.78000	0
24/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	772.20000	818.80000	0
24/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	772.20000	818.80000	0
24/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	772.20000	818.80000	0
24/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
24/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.07650	1.08280	0
24/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02980	0.03530	0
24/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.07690	0.08310	0
24/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00490	0.00700	0
24/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.02840	0.02420	0
24/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00040	0.00030	0
24/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00330	0.00250	0
24/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.09340	1.09990	0
24/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.05840	0.06360	0
24/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.09780	0.10380	0
24/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.03160	0.03500	0
24/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.03820	0.03510	0
24/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00440	0.00390	0
24/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01500	0.01370	0
25/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	7.01040	7.07680	232,109
25/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00100	6,050
25/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00100	340
25/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00100	0
25/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
25/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.08600	0.13000	1,600
25/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.18900	0.24700	8,500
25/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00800	0.01500	0
25/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.03700	0.05900	600
25/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.01100	0.01900	0
25/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.02700	0.04500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
25/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.01500	0.02600	6,050
25/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
25/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00500	0.00800	12,000
25/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00300	0.00600	871
25/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00300	0.00500	3,071
25/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.02000	0.03400	9,600
25/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.04900	0.07600	3,280
25/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.39800	0.33800	0
25/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.13900	0.09900	3,000
25/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.26000	0.20700	3,000
25/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.59300	0.52800	0
25/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.54300	0.47900	0
25/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.49500	0.43100	0
25/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.39000	1.32300	0
25/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.30500	0.24900	2,000
25/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.21700	0.16800	2,571
25/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.02900	0.02000	0
25/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.35100	0.29200	0
25/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.17700	0.13200	0
25/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.07600	0.05300	0
25/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.49000	3.42300	0
25/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.94000	0.87400	0
25/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.49000	1.42300	0
25/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.04000	0.97400	0
25/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.99000	0.92400	0
25/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.10550	7.17310	62,071
25/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.11800	0.13900	0
25/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.10800	0.12800	800
25/02/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.22400	0.00000	450
25/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.12900	0.15200	0
25/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.47900	0.53500	0
25/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.18600	0.21700	400
25/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.25000	0.29200	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.04800	0.05600	500
25/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.06500	0.07700	1,000
25/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.17000	0.19800	500
25/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.15500	0.18200	250
25/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.35000	0.30900	200
25/02/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.21900	0.00000	0
25/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.31500	0.27500	0
25/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.76000	0.70400	0
25/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.94300	0.88300	0
25/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.19500	0.16900	0
25/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.07400	0.06200	300
25/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.28100	0.24400	0
25/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.42400	0.37900	1,000
25/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.50300	0.45500	0
25/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.46300	0.41600	0
25/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.20980	7.27890	12,393
25/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.11700	0.13300	0
25/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.11100	0.12600	0
25/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.12400	0.14000	3,000
25/02/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.23600	0.26400	10,000
25/02/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.48800	0.53900	0
25/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.15500	0.17500	2,800
25/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.25100	0.28100	0
25/02/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.55400	0.60800	0
25/02/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.14400	0.12900	10,000
25/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.44100	0.40200	2,800
25/02/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.17800	0.16000	10,000
25/02/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.47600	0.43500	0
25/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.91400	0.86100	0
25/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.74500	0.69600	0
25/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.00100	0.94700	0
25/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.95700	0.90400	0
25/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.31090	7.38160	420
25/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.37700	0.41400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.35800	0.39100	0
25/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.39600	0.43800	0
25/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.38500	0.35600	0
25/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.44700	0.40900	0
25/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.41600	0.38200	0
25/02/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.42140	7.49300	277
25/02/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.65900	0.70800	0
25/02/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.63000	0.67800	0
25/02/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.68900	0.73800	0
25/02/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.68000	0.73000	0
25/02/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.25900	0.23700	1,000
25/02/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.25400	0.23100	0
25/02/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.29500	0.27100	0
25/02/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.27400	0.25100	0
25/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.32260	9.38780	0
25/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.54600	1.60400	0
25/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.52900	1.58600	0
25/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.56300	1.62200	0
25/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.39000	1.38400	0
25/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.45600	1.44800	0
25/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.42300	1.41600	0
25/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	7.01040	7.07680	125
25/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.08620	0.13021	0
25/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.06559	0.09851	0
25/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.11634	0.16591	0
25/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.05594	0.03911	0
25/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.10519	0.07171	0
25/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.07580	0.05341	0
25/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.10550	7.17310	40
25/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.24951	0.29187	0
25/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.22362	0.26368	0
25/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.27720	0.32179	0
25/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.14145	0.16606	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.38595	0.34296	60
25/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.17170	0.14869	0
25/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.21812	0.19058	0
25/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.19401	0.16877	0
25/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.24620	11.44100	30,616
25/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01800	0.04100	0
25/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01500	0.03400	0
25/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.02100	0.04800	0
25/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.06400	0.13300	569
25/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00200	0.00300	569
25/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00900	0.02000	150
25/02/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.24600	3.44100	0
25/02/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	3.94600	4.14100	0
25/02/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.76300	0.57900	0
25/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.30600	1.11200	0
25/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.52500	0.35700	0
25/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.26800	0.14200	0
25/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.61900	0.44300	0
25/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.57200	0.40000	2,000
25/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.38640	11.58380	2,972
25/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.20200	0.26500	0
25/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.19000	0.25000	0
25/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.21500	0.28200	0
25/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.75400	0.91300	0
25/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.33000	0.43300	10
25/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.29300	0.38100	0
25/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.17800	0.23500	0
25/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.74200	0.60100	100
25/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.45700	0.34700	100
25/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.11800	0.07900	10
25/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.39400	0.29900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.62900	0.49800	0
25/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.70400	0.56600	0
25/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.66600	0.53100	0
25/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.53240	11.73220	2,507
25/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.52400	0.63300	0
25/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.50000	0.60600	0
25/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.54800	0.66000	0
25/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.31900	0.38500	0
25/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.46100	0.55600	0
25/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.57900	0.47400	100
25/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.88700	0.75300	200
25/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.46600	0.37800	0
25/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.51800	0.42400	0
25/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.49200	0.40100	0
25/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.66980	11.87050	87
25/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.62400	0.73600	0
25/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.60400	0.71100	0
25/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.64800	0.76200	0
25/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.43500	0.51100	0
25/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.96500	0.84100	250
25/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.57800	0.49200	0
25/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.63400	0.54100	0
25/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.60400	0.51600	0
25/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08570	0.08660	458
25/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00076	0.00116	0
25/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
25/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00870	0.00960	0
25/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01131	0.01041	0
25/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00206	0.00156	0
25/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08690	0.08780	573
25/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00402	0.00458	0
25/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01204	0.01291	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00103	0.00121	0
25/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00913	0.00841	0
25/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00014	0.00011	0
25/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00212	0.00178	0
25/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.62550	9.75630	17,584
25/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.05000	0.09600	0
25/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.04000	0.07800	0
25/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.06300	0.11600	0
25/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.18400	0.29300	10,429
25/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00400	0.00800	14,937
25/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01300	0.02700	100
25/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.11800	0.21400	500
25/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.02100	0.04200	500
25/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00300	0.00500	4,508
25/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.48800	0.37100	0
25/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.09300	0.05800	3,000
25/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.39600	0.28600	0
25/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.87800	0.74900	0
25/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.77900	0.65200	0
25/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.18800	0.11000	0
25/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.05900	0.03700	0
25/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.26500	0.17200	0
25/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.22500	0.14000	0
25/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.74330	9.87620	8,078
25/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.26000	0.33100	0
25/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.27900	0.35800	0
25/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.24100	0.30500	0
25/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.34800	0.27900	0
25/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.28600	0.23200	0
25/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.31700	0.25500	0
25/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.86550	10.00080	3,161
25/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.51200	0.60400	0
25/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.54000	0.63500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.48400	0.57400	0
25/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.31900	0.27300	0
25/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.27500	0.23400	0
25/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.29700	0.25300	0
25/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.97980	10.11800	0
25/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.57800	0.66600	0
25/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.55200	0.63800	0
25/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.60400	0.69500	0
25/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.37400	0.32700	0
25/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.42200	0.37000	0
25/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.39800	0.34800	0
25/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.09850	7.14140	8,246
25/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.40200	0.44400	0
25/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.35300	0.39600	0
25/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.45100	0.49400	0
25/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00300	0.00300	0
25/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00500	0.00500	0
25/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00400	0.00300	0
25/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.11200	7.15500	10,255
25/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.51200	0.55100	0
25/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.46800	0.50700	0
25/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.55600	0.59600	0
25/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04400	0.04100	0
25/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05600	0.05200	0
25/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.05000	0.04600	0
25/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.12580	7.16980	5,840
25/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.56900	0.60700	0
25/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.52800	0.56500	0
25/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.61100	0.64900	0
25/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.08500	0.07900	0
25/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.10200	0.09500	0
25/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.09300	0.08700	0
25/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.01400	8.02020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.20700	1.21100	0
25/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.17900	1.18400	0
25/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.23500	1.23900	0
25/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.47100	0.46900	0
25/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.51500	0.51400	0
25/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.49300	0.49100	0
25/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.14200	7.20000	1,791
25/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.13100	0.18200	0
25/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.16900	0.22300	0
25/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09700	0.14500	0
25/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.05500	0.04500	0
25/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02700	0.02300	0
25/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.03900	0.03200	0
25/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.22360	7.28270	0
25/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.39300	0.44300	0
25/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.35400	0.40400	0
25/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.43200	0.48400	0
25/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.05800	0.05100	0
25/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08000	0.07100	0
25/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.06900	0.06000	0
25/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.52610	7.64060	0
25/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.29200	0.40000	0
25/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.24800	0.35400	0
25/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.33700	0.44800	0
25/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.01100	0.00700	0
25/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.02200	0.01300	0
25/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.01600	0.00900	0
25/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.63460	7.75160	0
25/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.63200	0.73500	0
25/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.59100	0.69100	0
25/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.55100	0.64900	0
25/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.06600	0.04700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.05600	0.03900	0
25/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.04700	0.03300	0
25/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,917.44000	14,082.42000	0
25/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	317.40000	482.40000	0
25/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	317.40000	482.40000	0
25/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	317.50000	482.40000	0
25/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.10000	0.00000	0
25/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,103.87000	14,272.23000	0
25/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	603.90000	772.20000	0
25/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	603.90000	772.20000	0
25/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	603.90000	772.20000	0
25/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
25/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.06680	1.07650	0
25/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.02210	0.02980	0
25/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.06740	0.07690	0
25/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00320	0.00490	0
25/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.03640	0.02840	0
25/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00060	0.00040	0
25/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00530	0.00330	0
25/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.08320	1.09340	0
25/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.05110	0.05840	0
25/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08860	0.09780	0
25/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02700	0.03160	0
25/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04380	0.03820	0
25/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00540	0.00440	0
25/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01790	0.01500	0
28/02/2011	\$ / R On 14 March 2011			Foreign Exchange Future	6.96710	7.01040	224,215
28/02/2011	\$ / R On 14 March 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	6,050

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	\$ / R On 14 March 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	340
28/02/2011	\$ / R On 14 March 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	\$ / R On 14 March 2011	8.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
28/02/2011	\$ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00000	0.00000	30,000
28/02/2011	\$ / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.00700	0.01500	6,050
28/02/2011	\$ / R On 14 March 2011	7.35	C	Foreign Exchange Future	0.00500	0.01100	0
28/02/2011	\$ / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.01500	0.02700	0
28/02/2011	\$ / R On 14 March 2011	6.85	C	Foreign Exchange Future	0.14800	0.18900	8,500
28/02/2011	\$ / R On 14 March 2011	8.40	C	Foreign Exchange Future	0.00000	0.00000	3,000
28/02/2011	\$ / R On 14 March 2011	7.50	C	Foreign Exchange Future	0.00200	0.00500	12,000
28/02/2011	\$ / R On 14 March 2011	7.55	C	Foreign Exchange Future	0.00100	0.00300	871
28/02/2011	\$ / R On 14 March 2011	7.60	C	Foreign Exchange Future	0.00100	0.00300	3,071
28/02/2011	\$ / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.01100	0.02000	9,600
28/02/2011	\$ / R On 14 March 2011	7.10	C	Foreign Exchange Future	0.03100	0.04900	3,280
28/02/2011	\$ / R On 14 March 2011	7.40	C	Foreign Exchange Future	0.00400	0.00800	0
28/02/2011	\$ / R On 14 March 2011	7.15	C	Foreign Exchange Future	0.02200	0.03700	600
28/02/2011	\$ / R On 14 March 2011	7.00	C	Foreign Exchange Future	0.06000	0.08600	1,600
28/02/2011	\$ / R On 14 March 2011	7.35	P	Foreign Exchange Future	0.38800	0.35100	0
28/02/2011	\$ / R On 14 March 2011	7.15	P	Foreign Exchange Future	0.20500	0.17700	0
28/02/2011	\$ / R On 14 March 2011	7.40	P	Foreign Exchange Future	0.43700	0.39800	0
28/02/2011	\$ / R On 14 March 2011	7.10	P	Foreign Exchange Future	0.16400	0.13900	3,000
28/02/2011	\$ / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.29400	0.26000	3,000
28/02/2011	\$ / R On 14 March 2011	7.60	P	Foreign Exchange Future	0.63400	0.59300	0
28/02/2011	\$ / R On 14 March 2011	7.55	P	Foreign Exchange Future	0.58400	0.54300	0
28/02/2011	\$ / R On 14 March 2011	7.50	P	Foreign Exchange Future	0.53500	0.49500	0
28/02/2011	\$ / R On 14 March 2011	7.00	P	Foreign Exchange Future	0.09300	0.07600	0
28/02/2011	\$ / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.24800	0.21700	2,571
28/02/2011	\$ / R On 14 March 2011	6.85	P	Foreign Exchange Future	0.03100	0.02900	0
28/02/2011	\$ / R On 14 March 2011	8.40	P	Foreign Exchange Future	1.43300	1.39000	0
28/02/2011	\$ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.34000	0.30500	2,000
28/02/2011	\$ / R On 14 March 2011	10.50	P	Foreign Exchange Future	3.53300	3.49000	0
28/02/2011	\$ / R On 14 March 2011	7.95	P	Foreign Exchange Future	0.98300	0.94000	0
28/02/2011	\$ / R On 14 March 2011	8.50	P	Foreign Exchange Future	1.53300	1.49000	0
28/02/2011	\$ / R On 14 March 2011	8.05	P	Foreign Exchange Future	1.08300	1.04000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	\$ / R On 14 March 2011	8.00	P	Foreign Exchange Future	1.03300	0.99000	0
28/02/2011	\$ / R On 13 June 2011			Foreign Exchange Future	7.06170	7.10550	67,946
28/02/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.10500	0.11800	0
28/02/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.09600	0.10800	800
28/02/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.11500	0.12900	0
28/02/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.44200	0.47900	0
28/02/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.20100	0.22400	650
28/02/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.15200	0.17000	500
28/02/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.13800	0.15500	250
28/02/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.16700	0.18600	400
28/02/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.22100	0.25000	500
28/02/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.04200	0.04800	500
28/02/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.05700	0.06500	1,000
28/02/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.34000	0.31500	0
28/02/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.79500	0.76000	0
28/02/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	0.98000	0.94300	0
28/02/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.20900	0.19500	0
28/02/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.37600	0.35000	200
28/02/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.23900	0.21900	0
28/02/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.08000	0.07400	300
28/02/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.30500	0.28100	0
28/02/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.45300	0.42400	1,000
28/02/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.53400	0.50300	0
28/02/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.49300	0.46300	0
28/02/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.16500	7.20980	12,588
28/02/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.10900	0.11700	0
28/02/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.10400	0.11100	0
28/02/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.11500	0.12400	3,000
28/02/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.14400	0.15500	2,800
28/02/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.23400	0.25100	0
28/02/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.52000	0.55400	0
28/02/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.21900	0.23600	10,000
28/02/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.45700	0.48800	0
28/02/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.19200	0.17800	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.50400	0.47600	0
28/02/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.15500	0.14400	10,000
28/02/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.46900	0.44100	2,800
28/02/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.95000	0.91400	0
28/02/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.77900	0.74500	0
28/02/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.03900	1.00100	0
28/02/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.99400	0.95700	0
28/02/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.26520	7.31090	420
28/02/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.35600	0.37700	0
28/02/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.37400	0.39600	0
28/02/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33900	0.35800	0
28/02/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.47400	0.44700	0
28/02/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.40900	0.38500	0
28/02/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.44100	0.41600	0
28/02/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.37460	7.42140	277
28/02/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.62800	0.65900	0
28/02/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.60000	0.63000	0
28/02/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.65700	0.68900	0
28/02/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.64800	0.68000	0
28/02/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.27300	0.25900	1,000
28/02/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.26800	0.25400	0
28/02/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.31100	0.29500	0
28/02/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.28900	0.27400	0
28/02/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.28040	9.32260	0
28/02/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.50000	1.54600	0
28/02/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.48300	1.52900	0
28/02/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.51700	1.56300	0
28/02/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.38700	1.39000	0
28/02/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.45300	1.45600	0
28/02/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.42000	1.42300	0
28/02/2011	\$ / R MAXI On 14 March 2011			Foreign Exchange Future	6.96710	7.01040	125
28/02/2011	\$ / R MAXI On 14 March 2011	7.00	C	Foreign Exchange Future	0.05981	0.08620	0
28/02/2011	\$ / R MAXI On 14 March 2011	7.05	C	Foreign Exchange Future	0.04326	0.06559	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	\$ / R MAXI On 14 March 2011	6.95	C	Foreign Exchange Future	0.08133	0.11634	0
28/02/2011	\$ / R MAXI On 14 March 2011	6.95	P	Foreign Exchange Future	0.06423	0.05594	0
28/02/2011	\$ / R MAXI On 14 March 2011	7.05	P	Foreign Exchange Future	0.12616	0.10519	0
28/02/2011	\$ / R MAXI On 14 March 2011	7.00	P	Foreign Exchange Future	0.09271	0.07580	0
28/02/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	7.06170	7.10550	40
28/02/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.22116	0.24951	0
28/02/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.20128	0.22362	0
28/02/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.24743	0.27720	0
28/02/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.12605	0.14145	0
28/02/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.41435	0.38595	60
28/02/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.18573	0.17170	0
28/02/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.23958	0.21812	0
28/02/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.20946	0.19401	0
28/02/2011	£ / R On 14 March 2011			Foreign Exchange Future	11.31400	11.24620	30,600
28/02/2011	£ / R On 14 March 2011	11.80	C	Foreign Exchange Future	0.01500	0.01800	0
28/02/2011	£ / R On 14 March 2011	11.85	C	Foreign Exchange Future	0.01200	0.01500	0
28/02/2011	£ / R On 14 March 2011	11.75	C	Foreign Exchange Future	0.01900	0.02100	0
28/02/2011	£ / R On 14 March 2011	11.45	C	Foreign Exchange Future	0.06800	0.06400	569
28/02/2011	£ / R On 14 March 2011	8.00	C	Foreign Exchange Future	3.31400	3.24600	0
28/02/2011	£ / R On 14 March 2011	12.55	C	Foreign Exchange Future	0.00100	0.00200	569
28/02/2011	£ / R On 14 March 2011	12.00	C	Foreign Exchange Future	0.00600	0.00900	150
28/02/2011	£ / R On 14 March 2011	7.30	C	Foreign Exchange Future	4.01400	3.94600	0
28/02/2011	£ / R On 14 March 2011	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	£ / R On 14 March 2011	12.00	P	Foreign Exchange Future	0.69200	0.76300	0
28/02/2011	£ / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	£ / R On 14 March 2011	12.55	P	Foreign Exchange Future	1.23700	1.30600	0
28/02/2011	£ / R On 14 March 2011	11.75	P	Foreign Exchange Future	0.45500	0.52500	0
28/02/2011	£ / R On 14 March 2011	11.45	P	Foreign Exchange Future	0.20400	0.26800	0
28/02/2011	£ / R On 14 March 2011	11.85	P	Foreign Exchange Future	0.54800	0.61900	0
28/02/2011	£ / R On 14 March 2011	11.80	P	Foreign Exchange Future	0.50100	0.57200	2,000
28/02/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.45510	11.38640	2,972
28/02/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.21200	0.20200	0
28/02/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.19800	0.19000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.22500	0.21500	0
28/02/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.80000	0.75400	0
28/02/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.35000	0.33000	10
28/02/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.30900	0.29300	0
28/02/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.18600	0.17800	0
28/02/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.68100	0.74200	100
28/02/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.40400	0.45700	100
28/02/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.09500	0.11800	10
28/02/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.34500	0.39400	0
28/02/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.57000	0.62900	0
28/02/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.64300	0.70400	0
28/02/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.60700	0.66600	0
28/02/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.60150	11.53240	2,507
28/02/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.55200	0.52400	0
28/02/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.52700	0.50000	0
28/02/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.57700	0.54800	0
28/02/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.33300	0.31900	0
28/02/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.48300	0.46100	0
28/02/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.53200	0.57900	100
28/02/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.83200	0.88700	200
28/02/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.42600	0.46600	0
28/02/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.47600	0.51800	0
28/02/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.45100	0.49200	0
28/02/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.73880	11.66980	87
28/02/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.65600	0.62400	0
28/02/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.63300	0.60400	0
28/02/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.68000	0.64800	0
28/02/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.45300	0.43500	0
28/02/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.91400	0.96500	250
28/02/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.54100	0.57800	0
28/02/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.59400	0.63400	0
28/02/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.56700	0.60400	0
28/02/2011	¥ / R On 14 March 2011			Foreign Exchange Future	0.08510	0.08570	438

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	¥ / R On 14 March 2011	0.09	C	Foreign Exchange Future	0.00050	0.00076	0
28/02/2011	¥ / R On 14 March 2011	0.10	C	Foreign Exchange Future	0.00000	0.00001	0
28/02/2011	¥ / R On 14 March 2011	0.08	C	Foreign Exchange Future	0.00810	0.00870	0
28/02/2011	¥ / R On 14 March 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	¥ / R On 14 March 2011	0.10	P	Foreign Exchange Future	0.01190	0.01131	0
28/02/2011	¥ / R On 14 March 2011	0.09	P	Foreign Exchange Future	0.00240	0.00206	0
28/02/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08630	0.08690	573
28/02/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00365	0.00402	0
28/02/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.01146	0.01204	0
28/02/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00092	0.00103	0
28/02/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.00962	0.00913	0
28/02/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00016	0.00014	0
28/02/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00235	0.00212	0
28/02/2011	€ / R On 14 March 2011			Foreign Exchange Future	9.63630	9.62550	17,478
28/02/2011	€ / R On 14 March 2011	9.80	C	Foreign Exchange Future	0.04400	0.05000	0
28/02/2011	€ / R On 14 March 2011	9.85	C	Foreign Exchange Future	0.03500	0.04000	0
28/02/2011	€ / R On 14 March 2011	9.75	C	Foreign Exchange Future	0.05700	0.06300	0
28/02/2011	€ / R On 14 March 2011	9.50	C	Foreign Exchange Future	0.18800	0.18400	10,429
28/02/2011	€ / R On 14 March 2011	10.40	C	Foreign Exchange Future	0.00200	0.00400	14,937
28/02/2011	€ / R On 14 March 2011	10.10	C	Foreign Exchange Future	0.01000	0.01300	100
28/02/2011	€ / R On 14 March 2011	9.60	C	Foreign Exchange Future	0.11900	0.11800	500
28/02/2011	€ / R On 14 March 2011	10.00	C	Foreign Exchange Future	0.01600	0.02100	500
28/02/2011	€ / R On 14 March 2011	10.50	C	Foreign Exchange Future	0.00200	0.00300	4,508
28/02/2011	€ / R On 14 March 2011	10.10	P	Foreign Exchange Future	0.47400	0.48800	0
28/02/2011	€ / R On 14 March 2011	9.60	P	Foreign Exchange Future	0.08300	0.09300	3,000
28/02/2011	€ / R On 14 March 2011	10.00	P	Foreign Exchange Future	0.38000	0.39600	0
28/02/2011	€ / R On 14 March 2011	10.50	P	Foreign Exchange Future	0.86600	0.87800	0
28/02/2011	€ / R On 14 March 2011	10.40	P	Foreign Exchange Future	0.76600	0.77900	0
28/02/2011	€ / R On 14 March 2011	9.75	P	Foreign Exchange Future	0.17100	0.18800	0
28/02/2011	€ / R On 14 March 2011	9.50	P	Foreign Exchange Future	0.05200	0.05900	0
28/02/2011	€ / R On 14 March 2011	9.85	P	Foreign Exchange Future	0.24900	0.26500	0
28/02/2011	€ / R On 14 March 2011	9.80	P	Foreign Exchange Future	0.20800	0.22500	0
28/02/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.75430	9.74330	8,088

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.26100	0.26000	0
28/02/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.28100	0.27900	0
28/02/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.24200	0.24100	0
28/02/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.33800	0.34800	0
28/02/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.27700	0.28600	0
28/02/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.30700	0.31700	0
28/02/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.87640	9.86550	3,161
28/02/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.51800	0.51200	0
28/02/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.54700	0.54000	0
28/02/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.49000	0.48400	0
28/02/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.31400	0.31900	0
28/02/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.27100	0.27500	0
28/02/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.29200	0.29700	0
28/02/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.99080	9.97980	0
28/02/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.58500	0.57800	0
28/02/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.56000	0.55200	0
28/02/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.61200	0.60400	0
28/02/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.37100	0.37400	0
28/02/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.41900	0.42200	0
28/02/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.39400	0.39800	0
28/02/2011	AU\$ / R On 14 March 2011			Foreign Exchange Future	7.07730	7.09850	8,246
28/02/2011	AU\$ / R On 14 March 2011	6.70	C	Foreign Exchange Future	0.38000	0.40200	0
28/02/2011	AU\$ / R On 14 March 2011	6.75	C	Foreign Exchange Future	0.33100	0.35300	0
28/02/2011	AU\$ / R On 14 March 2011	6.65	C	Foreign Exchange Future	0.42900	0.45100	0
28/02/2011	AU\$ / R On 14 March 2011	6.65	P	Foreign Exchange Future	0.00200	0.00300	0
28/02/2011	AU\$ / R On 14 March 2011	6.75	P	Foreign Exchange Future	0.00400	0.00500	0
28/02/2011	AU\$ / R On 14 March 2011	6.70	P	Foreign Exchange Future	0.00300	0.00400	0
28/02/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.09120	7.11200	10,273
28/02/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.49100	0.51200	0
28/02/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.44800	0.46800	0
28/02/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.53500	0.55600	0
28/02/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.04400	0.04400	0
28/02/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.05700	0.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.05000	0.05000	0
28/02/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.10430	7.12580	5,840
28/02/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.55000	0.56900	0
28/02/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.51000	0.52800	0
28/02/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.59200	0.61100	0
28/02/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.08800	0.08500	0
28/02/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.10600	0.10200	0
28/02/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.09600	0.09300	0
28/02/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	7.98620	8.01400	0
28/02/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.18700	1.20700	0
28/02/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.16000	1.17900	0
28/02/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.21400	1.23500	0
28/02/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.47800	0.47100	0
28/02/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.52400	0.51500	0
28/02/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.50100	0.49300	0
28/02/2011	CAD/ R On 14 March 2011			Foreign Exchange Future	7.14930	7.14200	1,791
28/02/2011	CAD/ R On 14 March 2011	7.05	C	Foreign Exchange Future	0.13300	0.13100	0
28/02/2011	CAD/ R On 14 March 2011	7.00	C	Foreign Exchange Future	0.17100	0.16900	0
28/02/2011	CAD/ R On 14 March 2011	7.10	C	Foreign Exchange Future	0.09800	0.09700	0
28/02/2011	CAD/ R On 14 March 2011	7.10	P	Foreign Exchange Future	0.04900	0.05500	0
28/02/2011	CAD/ R On 14 March 2011	7.00	P	Foreign Exchange Future	0.02200	0.02700	0
28/02/2011	CAD/ R On 14 March 2011	7.05	P	Foreign Exchange Future	0.03400	0.03900	0
28/02/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	7.23080	7.22360	0
28/02/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.39900	0.39300	0
28/02/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.36100	0.35400	0
28/02/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.43800	0.43200	0
28/02/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.05700	0.05800	0
28/02/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08000	0.08000	0
28/02/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.06800	0.06900	0
28/02/2011	CHF / R On 14 March 2011			Foreign Exchange Future	7.49850	7.52610	0
28/02/2011	CHF / R On 14 March 2011	7.25	C	Foreign Exchange Future	0.26400	0.29200	0
28/02/2011	CHF / R On 14 March 2011	7.30	C	Foreign Exchange Future	0.22100	0.24800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	CHF / R On 14 March 2011	7.20	C	Foreign Exchange Future	0.30900	0.33700	0
28/02/2011	CHF / R On 14 March 2011	7.20	P	Foreign Exchange Future	0.01100	0.01100	0
28/02/2011	CHF / R On 14 March 2011	7.30	P	Foreign Exchange Future	0.02300	0.02200	0
28/02/2011	CHF / R On 14 March 2011	7.25	P	Foreign Exchange Future	0.01600	0.01600	0
28/02/2011	CHF / R On 13 June 2011			Foreign Exchange Future	7.60670	7.63460	0
28/02/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.56700	0.59100	0
28/02/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.52700	0.55100	0
28/02/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.60800	0.63200	0
28/02/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.05100	0.04700	0
28/02/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.07000	0.06600	0
28/02/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.06000	0.05600	0
28/02/2011	RAIN On 14 March 2011			Foreign Exchange Future	13,886.81000	13,917.44000	0
28/02/2011	RAIN On 14 March 2011	13600.00	C	Foreign Exchange Future	286.80000	317.40000	0
28/02/2011	RAIN On 14 March 2011	13600.01	C	Foreign Exchange Future	286.80000	317.40000	0
28/02/2011	RAIN On 14 March 2011	13599.99	C	Foreign Exchange Future	286.80000	317.50000	0
28/02/2011	RAIN On 14 March 2011	13599.99	P	Foreign Exchange Future	0.00000	0.10000	0
28/02/2011	RAIN On 14 March 2011	13600.01	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	RAIN On 14 March 2011	13600.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	RAIN On 13 June 2011			Foreign Exchange Future	14,073.60000	14,103.87000	0
28/02/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	573.60000	603.90000	0
28/02/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	573.60000	603.90000	0
28/02/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	573.60000	603.90000	0
28/02/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
28/02/2011	YUAN/R On 14 March 2011			Foreign Exchange Future	1.06050	1.06680	0
28/02/2011	YUAN/R On 14 March 2011	1.05	C	Foreign Exchange Future	0.01680	0.02210	0
28/02/2011	YUAN/R On 14 March 2011	1.00	C	Foreign Exchange Future	0.06090	0.06740	0
28/02/2011	YUAN/R On 14 March 2011	1.10	C	Foreign Exchange Future	0.00130	0.00320	0
28/02/2011	YUAN/R On 14 March 2011	1.10	P	Foreign Exchange Future	0.04080	0.03640	0
28/02/2011	YUAN/R On 14 March 2011	1.00	P	Foreign Exchange Future	0.00040	0.00060	0
28/02/2011	YUAN/R On 14 March 2011	1.05	P	Foreign Exchange Future	0.00630	0.00530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/02/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.07700	1.08320	0
28/02/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.04670	0.05110	0
28/02/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.08320	0.08860	0
28/02/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.02430	0.02700	0
28/02/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.04730	0.04380	0
28/02/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00620	0.00540	0
28/02/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01970	0.01790	0
Future Open Interest							397,665.00
Option Open Interest							209,325.00
Grand Total							606,990.00