



Currency Futures & Options Monthly Statistics

From: 01/06/2011 To: 27/06/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.80600	6.84150	349,970
01/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00100	0.00100	0
01/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00100	800
01/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00100	0.00200	7,200
01/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.13800	0.16900	450
01/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00400	0.00700	1,690
01/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.01300	0.01900	6,000
01/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
01/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
01/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.05300	0.07000	0
01/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.07300	0.09900	0
01/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.10300	0.13200	0
01/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00300	0.00500	1,000
01/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00200	0.00300	250
01/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00900	0.01400	100
01/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.01800	0.02700	24,880
01/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00100	0.00200	5,700
01/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.02600	0.03700	100
01/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.17700	0.21000	0
01/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.03700	0.05200	2,650
01/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.31100	0.34600	3,000
01/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00500	0.00500	100
01/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.06700	0.05800	0
01/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02100	0.01900	7,450
01/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.17000	0.14600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.54500	0.51100	0
01/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.21200	0.18600	3,000
01/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.49600	0.46200	0
01/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.30300	0.27300	0
01/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.04700	0.04100	0
01/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.09700	0.07900	2,400
01/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.13100	0.11100	0
01/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.44700	0.41400	0
01/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	0.99400	0.95900	0
01/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.19400	1.15900	0
01/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.25700	0.22800	0
01/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03200	0.02800	300
01/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.39800	0.36600	0
01/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.59500	0.56100	1,000
01/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.69400	0.66000	0
01/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.64500	0.61000	0
01/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.90520	6.94110	175,260
01/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03500	0.03900	0
01/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.03200	0.03600	0
01/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.16000	0.17400	6,060
01/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00300	0
01/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03700	0.04200	3,000
01/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.05000	0.05500	2,800
01/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.09400	0.10400	5,000
01/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.28200	0.30600	0
01/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.22900	0.25100	0
01/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.06800	0.07500	200
01/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.34100	0.36700	0
01/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.08700	0.09500	10,000
01/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.40800	0.43600	6,060
01/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.11200	0.12300	500
01/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.35500	0.33300	0
01/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.76300	0.73400	0
01/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13600	0.12600	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10300	0.09500	0
01/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.22400	0.21000	10,000
01/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.63200	0.60400	0
01/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17700	0.16500	10,000
01/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.58900	0.56300	2,800
01/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.13200	1.10100	0
01/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.94500	0.91400	0
01/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.50700	0.48200	0
01/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.89700	2.86200	0
01/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.22700	1.19500	0
01/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.18000	1.14800	0
01/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.00040	7.03700	30,977
01/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.20400	0.21700	0
01/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.19200	0.20500	0
01/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.21700	0.23100	0
01/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09900	0.10600	0
01/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.44800	0.47400	5,925
01/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.09900	1.06900	0
01/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.51700	0.49400	0
01/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.19800	0.18700	0
01/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.59200	0.56800	0
01/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.55400	0.53000	0
01/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.10180	7.13900	1,911
01/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.41800	0.44000	0
01/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.39400	0.41600	0
01/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.44300	0.46600	0
01/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.43600	0.45800	0
01/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.33400	0.31900	1,000
01/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.32700	0.31300	0
01/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.37800	0.36300	0
01/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.35200	0.33700	0
01/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.20870	7.25000	0
01/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.44600	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.42800	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.46400	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.45500	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.51900	0.00000	0
01/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.48700	0.00000	0
01/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.31890	7.36110	0
01/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.58400	0.60900	0
01/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.56200	0.58500	0
01/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.60800	0.63300	13,000
01/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.53900	0.56200	11,000
01/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.43900	0.42200	0
01/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.52000	0.50100	0
01/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.49300	0.47400	0
01/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.46500	0.44800	0
01/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.42550	7.47150	0
01/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.50300	0.52300	0
01/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.42100	0.43800	300
01/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.48800	0.50700	0
01/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.51900	0.53900	0
01/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.74400	0.71800	0
01/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.99600	0.96700	0
01/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.81300	0.78600	0
01/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.77800	0.75200	0
01/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.37140	8.44930	0
01/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.07900	1.12100	0
01/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.06300	1.10400	0
01/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.26100	1.30700	200
01/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.09600	1.13900	0
01/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.17500	1.14000	0
01/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.89000	0.85800	0
01/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.24200	1.20500	0
01/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20800	1.17200	0
01/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.12170	9.15610	0
01/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.43500	1.45400	0
01/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.41900	1.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.45200	1.47100	0
01/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.48000	1.46500	0
01/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54700	1.53100	0
01/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.51300	1.49800	0
01/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.80600	6.84150	299
01/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.01260	0.01906	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00868	0.01352	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.01824	0.02676	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00138	0.00246	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.54538	0.51096	60
01/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.21224	0.18526	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.30268	0.27202	0
01/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.25660	0.22756	0
01/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.90520	6.94110	70
01/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.15955	0.17355	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.14590	0.15896	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.17456	0.18953	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.31936	0.29843	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.39070	0.36786	0
01/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.35435	0.33245	0
01/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.15950	11.26800	29,423
01/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00300	0.00700	0
01/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00200	0.00600	0
01/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00400	0.00900	0
01/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.42300	0.52700	0
01/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.02400	0.04700	10
01/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.01400	0.02900	0
01/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00200	0.00400	0
01/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.79300	0.68600	100
01/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.40500	0.31100	100
01/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.01400	0.00900	10
01/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.31500	0.22900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.64500	0.54100	0
01/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.74300	0.63800	0
01/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.69400	0.58900	0
01/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.30770	11.41750	28,415
01/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.26600	0.31900	0
01/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.25000	0.30000	0
01/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.28400	0.33900	0
01/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.21900	0.26500	3,455
01/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.51200	0.59400	3,455
01/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.12200	0.15000	0
01/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.91400	0.83300	200
01/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.20400	0.17700	0
01/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.56100	0.49800	100
01/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.42600	0.37200	0
01/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.49200	0.43300	0
01/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.45800	0.40200	200
01/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.44800	11.55900	1,018
01/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.40900	0.46100	0
01/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.39200	0.44200	0
01/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.42700	0.48000	0
01/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.25600	0.29100	0
01/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.00800	0.93200	250
01/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.57900	0.52100	0
01/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.64400	0.58300	0
01/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.61100	0.55200	0
01/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.74890	11.85000	0
01/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.67600	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.65800	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.69500	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.74600	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.80900	0.00000	0
01/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.77700	0.00000	0
01/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08420	0.08420	696

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00083	0.00088	0
01/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00920	0.00920	0
01/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00001	0.00001	0
01/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01081	0.01081	0
01/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00163	0.00168	0
01/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08550	0.08550	11,717
01/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00647	0.00648	0
01/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00199	0.00201	0
01/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01556	0.01556	0
01/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41450	11.41450	0
01/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00006	0.00006	0
01/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00649	0.00651	0
01/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00097	0.00098	0
01/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.81620	9.83880	17,259
01/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.09100	0.11100	0
01/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.12300	0.14400	0
01/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.06900	0.08200	0
01/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.10300	0.09300	0
01/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.05700	0.05500	0
01/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.07500	0.07200	0
01/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.93220	9.95540	53,137
01/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.44400	0.46500	0
01/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.41200	0.43300	0
01/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.47700	0.49800	0
01/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.35400	0.37200	3,590
01/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.14100	0.15200	3,590
01/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.60900	0.59700	0
01/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14500	0.14300	0
01/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22200	0.21700	0
01/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18000	0.17800	0
01/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16200	0.16000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.04050	10.06460	1,950
01/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.52500	0.54600	0
01/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.55400	0.57500	0
01/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.49700	0.51700	0
01/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30700	0.30200	0
01/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26400	0.26000	0
01/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28500	0.28100	0
01/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.27570	7.27940	14,835
01/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.62600	0.62900	0
01/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.57600	0.57900	0
01/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.67600	0.67900	0
01/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.28690	7.29070	9,315
01/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.65400	0.65800	0
01/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.60800	0.61200	0
01/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.70000	0.70500	0
01/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01300	0.01400	0
01/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02100	0.02100	0
01/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01700	0.01700	0
01/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.30060	7.30610	5
01/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.68600	0.69200	0
01/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.17500	0.17800	0
01/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.64400	0.64900	0
01/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.73000	0.73500	0
01/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02900	0.02900	0
01/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04300	0.04300	0
01/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.37400	0.37200	0
01/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.03500	0.03600	0
01/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.20370	8.25080	0
01/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.36600	1.40000	0
01/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.33900	1.37200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.39500	1.42900	0
01/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44100	0.42800	0
01/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48500	0.47100	0
01/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46200	0.44900	0
01/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.99630	7.06130	0
01/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.11300	0.17500	0
01/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.07700	0.13400	0
01/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.15500	0.21900	0
01/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.00900	0.00800	0
01/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.03100	0.02300	0
01/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.01700	0.01400	0
01/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.08080	7.14600	0
01/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.11300	0.14100	0
01/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09900	0.12400	0
01/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.12900	0.15900	0
01/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.24800	0.21300	0
01/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.31800	0.27800	0
01/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.28200	0.24500	0
01/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.09400	8.02080	900
01/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.99400	0.92100	0
01/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.94400	0.87100	0
01/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	1.04400	0.97100	0
01/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.21750	8.14300	50
01/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.63000	0.57100	0
01/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.59100	0.53400	0
01/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.67100	0.61000	0
01/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.05400	0.06700	0
01/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.07400	0.09100	0
01/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.06300	0.07800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,882.97000	13,934.53000	0
01/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	383.00000	434.50000	0
01/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.05050	1.05600	0
01/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.01080	0.01430	0
01/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.05100	0.05650	0
01/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00080	0.00120	0
01/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05030	0.04520	0
01/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00050	0.00050	0
01/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01030	0.00830	0
01/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06900	1.07500	0
01/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02330	0.02570	0
01/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.04310	0.04690	0
01/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01270	0.01430	0
01/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09370	0.08930	0
01/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02410	0.02190	0
01/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05430	0.05070	0
02/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.75360	6.80600	351,382
02/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00100	0
02/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
02/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00100	7,200
02/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.09700	0.13800	450
02/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00200	0.00400	1,690
02/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00700	0.01300	6,000
02/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
02/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
02/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00100	0.00300	1,000
02/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00100	0.00200	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00400	0.00900	100
02/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.01000	0.01800	24,880
02/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00100	0.00100	5,700
02/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.01500	0.02600	100
02/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.13200	0.17700	0
02/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.02200	0.03700	2,650
02/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.26100	0.31100	3,000
02/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.03300	0.05300	0
02/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.04700	0.07300	0
02/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.06700	0.10300	0
02/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.06300	0.04700	0
02/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.12900	0.09700	2,400
02/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.16800	0.13100	0
02/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00700	0.00500	100
02/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.09300	0.06700	0
02/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02800	0.02100	7,450
02/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.21100	0.17000	0
02/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.59700	0.54500	0
02/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.25600	0.21200	3,000
02/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.54700	0.49600	0
02/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.35000	0.30300	0
02/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.49700	0.44700	0
02/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.04600	0.99400	0
02/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.24600	1.19400	0
02/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.30300	0.25700	0
02/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04300	0.03200	300
02/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.44800	0.39800	0
02/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.64600	0.59500	1,000
02/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.74600	0.69400	0
02/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.69600	0.64500	0
02/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.85230	6.90520	173,492
02/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03100	0.03500	0
02/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02900	0.03200	0
02/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03300	0.03700	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04400	0.05000	2,800
02/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.08300	0.09400	5,000
02/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.24800	0.28200	0
02/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.20300	0.22900	0
02/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.06000	0.06800	200
02/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30500	0.34100	0
02/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07600	0.08700	10,000
02/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36900	0.40800	6,060
02/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.14100	0.16000	6,060
02/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
02/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09800	0.11200	500
02/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.54600	0.50700	0
02/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.95000	2.89700	0
02/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.38900	0.35500	0
02/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.80800	0.76300	0
02/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.15300	0.13600	5,000
02/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.11700	0.10300	0
02/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.25100	0.22400	10,000
02/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.67400	0.63200	0
02/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.19600	0.17700	10,000
02/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.63100	0.58900	2,800
02/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.18100	1.13200	0
02/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.99200	0.94500	0
02/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.27700	1.22700	0
02/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.22900	1.18000	0
02/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.94660	7.00040	26,997
02/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18800	0.20400	0
02/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17700	0.19200	0
02/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20000	0.21700	0
02/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09100	0.09900	0
02/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.41500	0.44800	5,925
02/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.14400	1.09900	0
02/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.55300	0.51700	0
02/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.21800	0.19800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.63000	0.59200	0
02/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.59100	0.55400	0
02/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.04710	7.10180	1,911
02/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.38800	0.41800	0
02/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.36700	0.39400	0
02/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.41100	0.44300	0
02/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.40500	0.43600	0
02/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.35800	0.33400	1,000
02/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35000	0.32700	0
02/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.40600	0.37800	0
02/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.37700	0.35200	0
02/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.15190	7.20870	0
02/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.41800	0.44600	0
02/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.40100	0.42800	0
02/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.43600	0.46400	0
02/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.48400	0.45500	0
02/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.54900	0.51900	0
02/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.51600	0.48700	0
02/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.26110	7.31890	0
02/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.55100	0.58400	0
02/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.52900	0.56200	0
02/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.51000	0.53900	11,000
02/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.57300	0.60800	13,000
02/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.46200	0.43900	0
02/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.54900	0.52000	0
02/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.51800	0.49300	0
02/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.49000	0.46500	0
02/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.36680	7.42550	0
02/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.47700	0.50300	0
02/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.46300	0.48800	0
02/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.49200	0.51900	0
02/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39900	0.42100	300
02/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.77500	0.74400	0
02/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.03200	0.99600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.84600	0.81300	0
02/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.81000	0.77800	0
02/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.30800	8.37140	0
02/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.03900	1.07900	0
02/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.02300	1.06300	0
02/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.21800	1.26100	200
02/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.05600	1.09600	0
02/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.19800	1.17500	0
02/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.91000	0.89000	0
02/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.26500	1.24200	0
02/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.23100	1.20800	0
02/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07230	9.12170	0
02/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.40300	1.43500	0
02/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.38700	1.41900	0
02/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.41900	1.45200	0
02/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.49700	1.48000	0
02/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.56500	1.54700	0
02/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.53100	1.51300	0
02/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.75360	6.80600	199
02/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00674	0.01260	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00450	0.00868	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.01010	0.01824	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00063	0.00138	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.59703	0.54538	60
02/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.25650	0.21224	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.35090	0.30268	0
02/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.30314	0.25660	0
02/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.85230	6.90520	170
02/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.14067	0.15955	0
02/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12851	0.14590	0
02/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.15408	0.17456	0
02/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.35178	0.31936	0
02/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.42621	0.39070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.38837	0.35435	0
02/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.02810	11.15950	29,423
02/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00100	0.00300	0
02/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00100	0.00200	0
02/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00100	0.00400	0
02/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.30100	0.42300	0
02/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.01000	0.02400	10
02/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00600	0.01400	0
02/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00100	0.00200	0
02/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.92300	0.79300	100
02/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.52800	0.40500	100
02/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.02300	0.01400	10
02/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.43200	0.31500	0
02/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.77300	0.64500	0
02/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.87300	0.74300	0
02/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.82300	0.69400	0
02/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.17520	11.30770	28,415
02/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.21800	0.26600	0
02/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.20400	0.25000	0
02/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.23300	0.28400	0
02/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.17800	0.21900	3,455
02/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.42600	0.51200	3,455
02/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.09700	0.12200	0
02/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.02200	0.91400	200
02/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.25100	0.20400	0
02/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.65300	0.56100	100
02/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.50800	0.42600	0
02/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.57900	0.49200	0
02/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.54300	0.45800	200
02/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.31370	11.44800	1,018
02/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.35600	0.40900	0
02/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.34100	0.39200	0
02/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.37200	0.42700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.22100	0.25600	0
02/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.10700	1.00800	250
02/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.65800	0.57900	0
02/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.72700	0.64400	0
02/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.69200	0.61100	0
02/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.61050	11.74890	0
02/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.61600	0.67600	0
02/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.59800	0.65800	0
02/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.63300	0.69500	0
02/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.82300	0.74600	0
02/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.88800	0.80900	0
02/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.85600	0.77700	0
02/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08350	0.08420	696
02/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00056	0.00083	0
02/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00850	0.00920	0
02/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00001	0
02/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01150	0.01081	0
02/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00206	0.00163	0
02/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08480	0.08550	11,717
02/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00593	0.00647	0
02/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00178	0.00199	0
02/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01487	0.01556	0
02/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41520	11.41450	0
02/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00007	0.00006	0
02/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00698	0.00649	0
02/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00113	0.00097	0
02/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.75500	9.81620	17,259
02/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.06100	0.09100	0
02/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.08100	0.12300	0
02/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.04500	0.06900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.14000	0.10300	0
02/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.07600	0.05700	0
02/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.10600	0.07500	0
02/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.87070	9.93220	53,137
02/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.40000	0.44400	0
02/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.37000	0.41200	0
02/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.43200	0.47700	0
02/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.31400	0.35400	3,590
02/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.12500	0.14100	3,590
02/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.65400	0.60900	0
02/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.16100	0.14500	0
02/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.24300	0.22200	0
02/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.19900	0.18000	0
02/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.17900	0.16200	0
02/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.97780	10.04050	1,950
02/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.48400	0.52500	0
02/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.51200	0.55400	0
02/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.45700	0.49700	0
02/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32900	0.30700	0
02/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28400	0.26400	0
02/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.30600	0.28500	0
02/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.18410	7.27570	14,835
02/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.53400	0.62600	0
02/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.48400	0.57600	0
02/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.58400	0.67600	0
02/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.19710	7.28690	11,305
02/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.57200	0.65400	0
02/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.52800	0.60800	0
02/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.61700	0.70000	0
02/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.01300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03100	0.02100	0
02/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02500	0.01700	0
02/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.21010	7.30060	10
02/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.60800	0.68600	0
02/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14100	0.17500	0
02/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.56700	0.64400	0
02/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.65000	0.73000	0
02/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04000	0.02900	0
02/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05700	0.04300	0
02/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.43100	0.37400	0
02/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04800	0.03500	0
02/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.11800	8.20370	0
02/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.31400	1.36600	0
02/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.28700	1.33900	0
02/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.34100	1.39500	0
02/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.47300	0.44100	0
02/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.51900	0.48500	0
02/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.49600	0.46200	0
02/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.89670	6.99630	0
02/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.04400	0.11300	0
02/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.02600	0.07700	0
02/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.07400	0.15500	0
02/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.02700	0.00900	0
02/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.07900	0.03100	0
02/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.04700	0.01700	0
02/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.98010	7.08080	0
02/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08200	0.11300	0
02/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07200	0.09900	0
02/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09500	0.12900	0
02/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.31500	0.24800	0
02/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.39200	0.31800	0
02/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.35200	0.28200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.00780	8.09400	900
02/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.90800	0.99400	0
02/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.85800	0.94400	0
02/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.95800	1.04400	0
02/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.13040	8.21750	50
02/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.56400	0.63000	0
02/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.52600	0.59100	0
02/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.60200	0.67100	0
02/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.07200	0.05400	0
02/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.09600	0.07400	0
02/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.08400	0.06300	0
02/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,776.99000	13,882.97000	0
02/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	277.00000	383.00000	0
02/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	277.00000	383.00000	0
02/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	277.00000	383.00000	0
02/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04170	1.05050	0
02/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00660	0.01080	0
02/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.04240	0.05100	0
02/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00050	0.00080	0
02/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05880	0.05030	0
02/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00070	0.00050	0
02/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01490	0.01030	0
02/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05990	1.06900	0
02/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02000	0.02330	0
02/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03780	0.04310	0
02/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01080	0.01270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10090	0.09370	0
02/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02790	0.02410	0
02/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06010	0.05430	0
03/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.72890	6.75360	348,345
03/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
03/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	7,200
03/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.07600	0.09700	450
03/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.02400	0.03300	0
03/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.03600	0.04700	0
03/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00100	5,700
03/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.01000	0.01500	100
03/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.10900	0.13200	0
03/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.01600	0.02200	2,650
03/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.23600	0.26100	3,000
03/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00100	0.00200	1,690
03/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00400	0.00700	6,000
03/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
03/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
03/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00100	0.00100	1,000
03/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00100	0.00100	250
03/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00300	0.00400	100
03/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.00700	0.01000	24,880
03/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.05300	0.06700	0
03/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.62100	0.59700	0
03/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.27800	0.25600	3,000
03/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.57200	0.54700	0
03/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.37400	0.35000	0
03/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.52200	0.49700	0
03/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.07100	1.04600	0
03/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.27100	1.24600	0
03/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.32500	0.30300	0
03/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00700	0.00700	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.10700	0.09300	0
03/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.03000	0.02800	7,450
03/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.23100	0.21100	0
03/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.07400	0.06300	0
03/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.14500	0.12900	2,400
03/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.18700	0.16800	0
03/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.04700	0.04300	300
03/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.47200	0.44800	0
03/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.67100	0.64600	1,000
03/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.77100	0.74600	0
03/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.72100	0.69600	0
03/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.82610	6.85230	177,422
03/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02900	0.03100	0
03/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02700	0.02900	0
03/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03100	0.03300	3,000
03/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04200	0.04400	2,800
03/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07800	0.08300	5,000
03/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.23100	0.24800	0
03/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.19200	0.20300	0
03/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.13300	0.14100	6,060
03/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
03/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05600	0.06000	200
03/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.28700	0.30500	0
03/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07200	0.07600	10,000
03/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34900	0.36900	6,060
03/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09300	0.09800	500
03/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.40700	0.38900	0
03/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.83000	0.80800	0
03/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.16100	0.15300	5,000
03/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.12300	0.11700	0
03/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.56700	0.54600	0
03/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.97600	2.95000	0
03/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.26600	0.25100	10,000
03/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.69600	0.67400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.20500	0.19600	10,000
03/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.65200	0.63100	2,800
03/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.20500	1.18100	0
03/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.01600	0.99200	0
03/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.30100	1.27700	0
03/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.25300	1.22900	0
03/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.91990	6.94660	27,259
03/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18100	0.18800	0
03/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17000	0.17700	0
03/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19200	0.20000	0
03/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08800	0.09100	0
03/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.39700	0.41500	5,925
03/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.16800	1.14400	0
03/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.57200	0.55300	0
03/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.22700	0.21800	0
03/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.65000	0.63000	0
03/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.61100	0.59100	0
03/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.02010	7.04710	1,911
03/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.37400	0.38800	0
03/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.35500	0.36700	0
03/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.39500	0.41100	0
03/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.38800	0.40500	0
03/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.36800	0.35800	1,000
03/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.36100	0.35000	0
03/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.42100	0.40600	0
03/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.39000	0.37700	0
03/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.12480	7.15190	0
03/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.40600	0.41800	0
03/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.39000	0.40100	0
03/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.42400	0.43600	0
03/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.49900	0.48400	0
03/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.56500	0.54900	0
03/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.53100	0.51600	0
03/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.23400	7.26110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.53700	0.55100	0
03/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.51500	0.52900	0
03/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.49700	0.51000	11,000
03/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.55900	0.57300	13,000
03/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.47500	0.46200	0
03/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.56300	0.54900	0
03/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.53100	0.51800	0
03/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.50300	0.49000	0
03/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.33950	7.36680	0
03/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.46600	0.47700	0
03/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.45200	0.46300	0
03/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.48100	0.49200	0
03/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39000	0.39900	300
03/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.79200	0.77500	0
03/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.05100	1.03200	0
03/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.86300	0.84600	0
03/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.82700	0.81000	0
03/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.28380	8.30800	0
03/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.03000	1.03900	0
03/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.01400	1.02300	0
03/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.20600	1.21800	200
03/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.04600	1.05600	0
03/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.21200	1.19800	0
03/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.92200	0.91000	0
03/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.28000	1.26500	0
03/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.24600	1.23100	0
03/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.04810	9.07230	0
03/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.39400	1.40300	0
03/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.37800	1.38700	0
03/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.41100	1.41900	0
03/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.51300	1.49700	0
03/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.58000	1.56500	0
03/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.54600	1.53100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.72890	6.75360	202
03/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00430	0.00674	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00278	0.00450	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.00666	0.01010	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00034	0.00063	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.62144	0.59703	60
03/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.27776	0.25650	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.37388	0.35090	0
03/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.32540	0.30314	0
03/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.82610	6.85230	170
03/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13309	0.14067	0
03/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12155	0.12851	0
03/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14581	0.15408	0
03/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.36971	0.35178	0
03/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.44545	0.42621	0
03/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.40699	0.38837	0
03/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.00460	11.02810	29,433
03/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00100	0.00100	0
03/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00000	0.00100	0
03/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00100	0.00100	0
03/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.27700	0.30100	0
03/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.00600	0.01000	10
03/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00300	0.00600	0
03/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00100	0
03/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.94500	0.92300	100
03/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.54800	0.52800	100
03/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.02200	0.02300	10
03/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.45100	0.43200	0
03/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.79600	0.77300	0
03/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.89500	0.87300	0
03/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.84600	0.82300	0
03/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.14930	11.17520	29,127
03/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.20800	0.21800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.19400	0.20400	0
03/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.22300	0.23300	0
03/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.17000	0.17800	3,455
03/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.41000	0.42600	3,455
03/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.09200	0.09700	0
03/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.04300	1.02200	200
03/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.26100	0.25100	0
03/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.67100	0.65300	100
03/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.52400	0.50800	0
03/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.59500	0.57900	0
03/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.55900	0.54300	200
03/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.28750	11.31370	1,043
03/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.34400	0.35600	0
03/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.33000	0.34100	0
03/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.36000	0.37200	0
03/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.21300	0.22100	0
03/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.12600	1.10700	250
03/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.67300	0.65800	0
03/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.74300	0.72700	0
03/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.70700	0.69200	0
03/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.58300	11.61050	0
03/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.60100	0.61600	0
03/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.58400	0.59800	0
03/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.61900	0.63300	0
03/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.83600	0.82300	0
03/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.90100	0.88800	0
03/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.86800	0.85600	0
03/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08350	0.08350	641
03/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00050	0.00056	0
03/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00850	0.00850	0
03/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01150	0.01150	0
03/06/2011	¥ / R On 13 June 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
03/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00200	0.00206	0
03/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08480	0.08480	11,717
03/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00593	0.00593	0
03/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00175	0.00178	0
03/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01487	0.01487	0
03/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41520	11.41520	0
03/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00007	0.00007	0
03/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00695	0.00698	0
03/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00113	0.00113	0
03/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.80070	9.75500	16,485
03/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.07400	0.06100	0
03/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.10500	0.08100	0
03/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.05400	0.04500	0
03/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.10300	0.14000	0
03/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.05400	0.07600	0
03/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.07300	0.10600	0
03/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.91500	9.87070	53,188
03/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.42900	0.40000	0
03/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.39800	0.37000	0
03/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.46200	0.43200	0
03/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.33900	0.31400	3,590
03/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.13300	0.12500	3,590
03/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.61800	0.65400	0
03/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14700	0.16100	0
03/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22400	0.24300	0
03/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18300	0.19900	0
03/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16400	0.17900	0
03/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.02200	9.97780	1,950
03/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.51100	0.48400	0
03/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.54000	0.51200	0
03/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.48200	0.45700	0
03/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.31000	0.32900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26800	0.28400	0
03/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28900	0.30600	0
03/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.18690	7.18410	14,835
03/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.53700	0.53400	0
03/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.48700	0.48400	0
03/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.58700	0.58400	0
03/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.19790	7.19710	11,555
03/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.57300	0.57200	0
03/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.52900	0.52800	0
03/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.61800	0.61700	0
03/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.02000	0
03/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03100	0.03100	0
03/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02500	0.02500	0
03/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.21050	7.21010	10
03/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.62100	0.60800	0
03/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14000	0.14100	0
03/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.56700	0.56700	0
03/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.66200	0.65000	0
03/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05200	0.04000	0
03/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05700	0.05700	0
03/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.43000	0.43100	0
03/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.06100	0.04800	0
03/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.14340	8.11800	0
03/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.32700	1.31400	0
03/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.30000	1.28700	0
03/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.35400	1.34100	0
03/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.46100	0.47300	0
03/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.50700	0.51900	0
03/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.48400	0.49600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.86890	6.89670	0
03/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.02700	0.04400	0
03/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.01400	0.02600	0
03/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.04900	0.07400	0
03/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03000	0.02700	0
03/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.09500	0.07900	0
03/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05800	0.04700	0
03/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.95110	6.98010	0
03/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.07500	0.08200	0
03/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.06500	0.07200	0
03/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.08700	0.09500	0
03/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.33600	0.31500	0
03/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.41400	0.39200	0
03/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.37400	0.35200	0
03/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.04670	8.00780	900
03/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.94700	0.90800	0
03/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.89700	0.85800	0
03/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.99700	0.95800	0
03/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.16840	8.13040	50
03/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.59400	0.56400	0
03/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.55600	0.52600	0
03/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.63400	0.60200	0
03/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06600	0.07200	0
03/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.08800	0.09600	0
03/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.07600	0.08400	0
03/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,785.05000	13,776.99000	0
03/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	285.10000	277.00000	0
03/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	285.00000	277.00000	0
03/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	285.10000	277.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
03/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.10000	0.00000	0
03/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03850	1.04170	0
03/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00490	0.00660	0
03/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.03920	0.04240	0
03/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00030	0.00050	0
03/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06180	0.05880	0
03/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00070	0.00070	0
03/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01640	0.01490	0
03/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05680	1.05990	0
03/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01920	0.02000	0
03/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03630	0.03780	0
03/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01030	0.01080	0
03/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10350	0.10090	0
03/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02950	0.02790	0
03/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06240	0.06010	0
06/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.75630	6.72890	340,205
06/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
06/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	7,200
06/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.08900	0.07600	450
06/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00100	0.00100	1,690
06/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00300	0.00400	6,000
06/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
06/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00000	0.00100	1,000
06/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00000	0.00100	250
06/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
06/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00200	0.00300	100
06/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.00500	0.00700	24,880
06/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	5,700
06/06/2011	\$ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.03700	0.03600	0
06/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.05700	0.05300	0
06/06/2011	\$ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.00900	0.01000	100
06/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.12600	0.10900	0
06/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.02300	0.02400	0
06/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.01400	0.01600	2,650
06/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.26000	0.23600	3,000
06/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00400	0.00700	100
06/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.08100	0.10700	0
06/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.11700	0.14500	2,400
06/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.15800	0.18700	0
06/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02000	0.03000	7,450
06/06/2011	\$ / R On 13 June 2011	11.55	P	Foreign Exchange Future	4.79400	0.00000	100
06/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.05100	0.07400	0
06/06/2011	\$ / R On 13 June 2011	11.95	P	Foreign Exchange Future	5.19400	0.00000	100
06/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.20300	0.23100	0
06/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.59400	0.62100	0
06/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.24900	0.27800	3,000
06/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.49400	0.52200	0
06/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.54400	0.57200	0
06/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.34600	0.37400	0
06/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.04400	1.07100	0
06/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.24400	1.27100	0
06/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.29700	0.32500	0
06/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03300	0.04700	300
06/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.44500	0.47200	0
06/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.64400	0.67100	1,000
06/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.74400	0.77100	0
06/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.69400	0.72100	0
06/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.85380	6.82610	185,595
06/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02800	0.02900	0
06/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02600	0.02700	0
06/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03000	0.03100	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04100	0.04200	2,800
06/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.08000	0.07800	5,000
06/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.24600	0.23100	0
06/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.20000	0.19200	0
06/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09500	0.09300	500
06/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.13800	0.13300	6,060
06/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
06/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05600	0.05600	200
06/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30300	0.28700	0
06/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07300	0.07200	10,000
06/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36700	0.34900	6,060
06/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.38400	0.40700	0
06/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.80200	0.83000	0
06/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.14900	0.16100	5,000
06/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.11300	0.12300	0
06/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.54100	0.56700	0
06/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.94800	2.97600	0
06/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.24600	0.26600	10,000
06/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.66900	0.69600	0
06/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.19200	0.20500	10,000
06/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.62600	0.65200	2,800
06/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.17600	1.20500	0
06/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.98700	1.01600	0
06/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.27200	1.30100	0
06/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.22400	1.25300	0
06/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.94760	6.91990	29,144
06/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18600	0.18100	0
06/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17500	0.17000	0
06/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19700	0.19200	0
06/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.41200	0.39700	5,925
06/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08900	0.08800	0
06/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.14100	1.16800	0
06/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.54900	0.57200	0
06/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.21400	0.22700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.62700	0.65000	0
06/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.58800	0.61100	0
06/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.04720	7.02010	1,911
06/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.38700	0.37400	0
06/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.36700	0.35500	0
06/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.41100	0.39500	0
06/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.40400	0.38800	0
06/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.35700	0.36800	1,000
06/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35000	0.36100	0
06/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.40600	0.42100	0
06/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.37600	0.39000	0
06/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.15150	7.12480	1,500
06/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.41900	0.40600	0
06/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.40200	0.39000	0
06/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.43700	0.42400	0
06/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.48600	0.49900	0
06/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.55100	0.56500	0
06/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.51800	0.53100	0
06/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.26120	7.23400	0
06/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.55100	0.53700	0
06/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.52900	0.51500	0
06/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.51000	0.49700	11,000
06/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.57400	0.55900	13,000
06/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.46300	0.47500	0
06/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.54900	0.56300	0
06/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.51800	0.53100	0
06/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.49000	0.50300	0
06/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.36740	7.33950	0
06/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.47700	0.46600	0
06/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.46300	0.45200	0
06/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.49200	0.48100	0
06/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39900	0.39000	300
06/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.77500	0.79200	0
06/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.03200	1.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.84600	0.86300	0
06/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.81000	0.82700	0
06/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.31670	8.28380	0
06/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.04600	1.03000	0
06/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.03000	1.01400	0
06/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.22500	1.20600	200
06/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.06200	1.04600	0
06/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.19500	1.21200	0
06/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.90800	0.92200	0
06/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.26300	1.28000	0
06/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.22900	1.24600	0
06/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07700	9.04810	0
06/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.41000	1.39400	0
06/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.39400	1.37800	0
06/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.42600	1.41100	0
06/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.49900	1.51300	0
06/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.56700	1.58000	0
06/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.53300	1.54600	0
06/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.75630	6.72890	155
06/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00305	0.00430	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00180	0.00278	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.00516	0.00666	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00014	0.00034	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.59384	0.62144	60
06/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.24886	0.27776	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.34550	0.37388	0
06/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.29675	0.32540	0
06/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.85380	6.82610	220
06/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13765	0.13309	0
06/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12540	0.12155	0
06/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.15116	0.14581	0
06/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.34736	0.36971	0
06/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.42160	0.44545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.38385	0.40699	0
06/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.05020	11.00460	29,397
06/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00000	0.00100	0
06/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00000	0.00100	0
06/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.31200	0.27700	0
06/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.00500	0.00600	10
06/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00200	0.00300	0
06/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.90000	0.94500	100
06/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.50200	0.54800	100
06/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.01200	0.02200	10
06/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.40500	0.45100	0
06/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.75000	0.79600	0
06/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.85000	0.89500	0
06/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.80000	0.84600	0
06/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.19550	11.14930	29,761
06/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.21800	0.20800	0
06/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.20400	0.19400	0
06/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.23300	0.22300	0
06/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.17700	0.17000	3,455
06/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.43400	0.41000	3,455
06/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.09500	0.09200	0
06/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.00000	1.04300	200
06/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.23900	0.26100	0
06/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.63200	0.67100	100
06/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.48800	0.52400	0
06/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.55900	0.59500	0
06/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.52300	0.55900	200
06/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.33360	11.28750	1,043
06/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.35400	0.34400	0
06/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.33800	0.33000	0
06/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.37000	0.36000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.21800	0.21300	0
06/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.08400	1.12600	250
06/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.63600	0.67300	0
06/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.70400	0.74300	0
06/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.67000	0.70700	0
06/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.62820	11.58300	0
06/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.61300	0.60100	0
06/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.59600	0.58400	0
06/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.63100	0.61900	0
06/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.80300	0.83600	0
06/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.86800	0.90100	0
06/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.83500	0.86800	0
06/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08430	0.08350	641
06/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00064	0.00050	0
06/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00930	0.00850	0
06/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01070	0.01150	0
06/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00134	0.00200	0
06/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08550	0.08480	12,290
06/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00640	0.00593	0
06/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00188	0.00175	0
06/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01552	0.01487	0
06/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41450	11.41520	0
06/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00007	0
06/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00638	0.00695	0
06/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00090	0.00113	0
06/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.86400	9.80070	15,631
06/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10900	0.07400	0
06/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.14600	0.10500	0
06/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.07700	0.05400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.06300	0.10300	0
06/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.03200	0.05400	0
06/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.04500	0.07300	0
06/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.97810	9.91500	54,082
06/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.47100	0.42900	0
06/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.43800	0.39800	0
06/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.50600	0.46200	0
06/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.37500	0.33900	3,590
06/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.14700	0.13300	3,590
06/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.56900	0.61800	0
06/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.12800	0.14700	0
06/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.19700	0.22400	0
06/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16000	0.18300	0
06/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.14300	0.16400	0
06/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.08460	10.02200	1,950
06/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.55100	0.51100	0
06/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.58200	0.54000	0
06/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.52200	0.48200	0
06/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.28700	0.31000	0
06/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.24700	0.26800	0
06/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.26600	0.28900	0
06/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.24190	7.18690	14,835
06/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.59200	0.53700	0
06/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.54200	0.48700	0
06/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.64200	0.58700	0
06/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.25280	7.19790	11,555
06/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.62700	0.57300	0
06/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.67300	0.61800	0
06/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.58200	0.52900	0
06/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02900	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.02000	0
06/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02400	0.02500	0
06/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.26540	7.21050	10
06/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.66600	0.62100	0
06/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.15800	0.14000	0
06/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.62500	0.56700	0
06/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.70800	0.66200	0
06/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04300	0.05200	0
06/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06000	0.05700	0
06/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.39300	0.43000	0
06/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05100	0.06100	0
06/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.19410	8.14340	0
06/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.35800	1.32700	0
06/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.33000	1.30000	0
06/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.38600	1.35400	0
06/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44200	0.46100	0
06/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48600	0.50700	0
06/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46400	0.48400	0
06/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.89280	6.86890	0
06/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.04800	0.02700	0
06/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.03000	0.01400	0
06/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.07700	0.04900	0
06/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03400	0.03000	0
06/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08700	0.09500	0
06/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05500	0.05800	0
06/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.97540	6.95110	0
06/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08900	0.07500	0
06/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07800	0.06500	0
06/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.10100	0.08700	0
06/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.32600	0.33600	0
06/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.40300	0.41400	0
06/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.36400	0.37400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.07460	8.04670	900
06/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.97500	0.94700	0
06/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.92500	0.89700	0
06/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	1.02500	0.99700	0
06/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.19650	8.16840	50
06/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.61700	0.59400	0
06/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.57900	0.55600	0
06/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.65700	0.63400	0
06/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06100	0.06600	0
06/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.08300	0.08800	0
06/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.07100	0.07600	0
06/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,864.71000	13,785.05000	0
06/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	364.70000	285.10000	0
06/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	364.70000	285.00000	0
06/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	364.70000	285.10000	0
06/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
06/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.10000	0
06/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04280	1.03850	0
06/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00580	0.00490	0
06/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.04320	0.03920	0
06/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00030	0.00030	0
06/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05750	0.06180	0
06/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00040	0.00070	0
06/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01300	0.01640	0
06/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06100	1.05680	0
06/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01990	0.01920	0
06/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03790	0.03630	0
06/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01050	0.01030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09950	0.10350	0
06/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02690	0.02950	0
06/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05890	0.06240	0
07/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.72080	6.75630	338,810
07/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
07/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	7,200
07/06/2011	\$ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.06000	0.08900	450
07/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00000	0.00100	1,690
07/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00100	0.00300	6,000
07/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
07/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00000	0.00000	1,000
07/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00000	0.00000	250
07/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
07/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00100	0.00200	100
07/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.00200	0.00500	24,880
07/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	5,700
07/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.00400	0.00900	100
07/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.09300	0.12600	0
07/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.01300	0.02300	0
07/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.00700	0.01400	2,650
07/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.22300	0.26000	3,000
07/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.02200	0.03700	0
07/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.03700	0.05700	0
07/06/2011	\$ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	\$ / R On 13 June 2011	11.55	P	Foreign Exchange Future	4.82900	4.79400	0
07/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.06600	0.05100	0
07/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00200	0.00400	100
07/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.10100	0.08100	0
07/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.14200	0.11700	2,400
07/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.18600	0.15800	0
07/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.02200	0.02000	7,450

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.23300	0.20300	0
07/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.62900	0.59400	0
07/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.28100	0.24900	3,000
07/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.52900	0.49400	0
07/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.57900	0.54400	0
07/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.38000	0.34600	0
07/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.07900	1.04400	0
07/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.27900	1.24400	0
07/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.33000	0.29700	0
07/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.03900	0.03300	300
07/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.47900	0.44500	0
07/06/2011	\$ / R On 13 June 2011	11.95	P	Foreign Exchange Future	5.22900	5.19400	0
07/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.67900	0.64400	1,000
07/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.77900	0.74400	0
07/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.72900	0.69400	0
07/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.81770	6.85380	191,477
07/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02600	0.02800	0
07/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02400	0.02600	0
07/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.02800	0.03000	3,000
07/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.03800	0.04100	2,800
07/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07400	0.08000	5,000
07/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.22500	0.24600	0
07/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.18600	0.20000	0
07/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05200	0.05600	200
07/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.28000	0.30300	0
07/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06700	0.07300	10,000
07/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34200	0.36700	6,060
07/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.12800	0.13800	6,060
07/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
07/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.08800	0.09500	500
07/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.57000	0.54100	0
07/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.98400	2.94800	0
07/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.41000	0.38400	0
07/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.83400	0.80200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.16200	0.14900	5,000
07/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.12400	0.11300	0
07/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.26800	0.24600	10,000
07/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.69900	0.66900	0
07/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.20700	0.19200	10,000
07/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.65600	0.62600	2,800
07/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.21000	1.17600	0
07/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.02000	0.98700	0
07/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.30600	1.27200	0
07/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.25800	1.22400	0
07/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.91120	6.94760	36,315
07/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.17500	0.18600	0
07/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08300	0.08900	0
07/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.38900	0.41200	5,925
07/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.16400	0.17500	0
07/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18600	0.19700	0
07/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.57500	0.54900	0
07/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.22800	0.21400	0
07/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.65300	0.62700	0
07/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.17200	1.14100	0
07/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.61400	0.58800	0
07/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.01010	7.04720	1,911
07/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.36700	0.38700	0
07/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.34900	0.36700	0
07/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.38800	0.41100	0
07/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.38100	0.40400	0
07/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.37100	0.35700	1,000
07/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.36400	0.35000	0
07/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.42500	0.40600	0
07/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.39300	0.37600	0
07/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.11440	7.15150	1,500
07/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.40100	0.41900	0
07/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.38500	0.40200	0
07/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.41900	0.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.50500	0.48600	0
07/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.57100	0.55100	0
07/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.53700	0.51800	0
07/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.22440	7.26120	0
07/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.53000	0.55100	0
07/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.51100	0.52900	0
07/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.49200	0.51000	11,000
07/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.55200	0.57400	13,000
07/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.47800	0.46300	0
07/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.56800	0.54900	0
07/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.53700	0.51800	0
07/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.50600	0.49000	0
07/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.33080	7.36740	0
07/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.46100	0.47700	0
07/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.38500	0.39900	300
07/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.44700	0.46300	0
07/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.47600	0.49200	0
07/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.79500	0.77500	0
07/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.05400	1.03200	0
07/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.86600	0.84600	0
07/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.83000	0.81000	0
07/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.28210	8.31670	0
07/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.02900	1.04600	0
07/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.01400	1.03000	0
07/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.20600	1.22500	200
07/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.04500	1.06200	0
07/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.21300	1.19500	0
07/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.92400	0.90800	0
07/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.28200	1.26300	0
07/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.24700	1.22900	0
07/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.04240	9.07700	0
07/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.39300	1.41000	0
07/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.37700	1.39400	0
07/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.40900	1.42600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.51700	1.49900	0
07/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.58500	1.56700	0
07/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.55100	1.53300	0
07/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.72080	6.75630	98
07/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00111	0.00305	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00059	0.00180	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.00209	0.00516	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00003	0.00014	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.62923	0.59384	60
07/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.28129	0.24886	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.37979	0.34550	0
07/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.33031	0.29675	0
07/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.81770	6.85380	347
07/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.12755	0.13765	0
07/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.11616	0.12540	0
07/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14015	0.15116	0
07/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.37245	0.34736	0
07/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.44846	0.42160	0
07/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.40985	0.38385	0
07/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.05690	11.05020	28,567
07/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.31500	0.31200	0
07/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.00400	0.00500	10
07/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00200	0.00200	0
07/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.89300	0.90000	0
07/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.49500	0.50200	100
07/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.00800	0.01200	10
07/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.39700	0.40500	0
07/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.74300	0.75000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.84300	0.85000	0
07/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.79300	0.80000	0
07/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.20210	11.19550	30,634
07/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.21600	0.21800	0
07/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.20200	0.20400	0
07/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.23100	0.23300	0
07/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.17500	0.17700	3,455
07/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.43300	0.43400	3,455
07/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.09300	0.09500	0
07/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.99100	1.00000	200
07/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.23100	0.23900	0
07/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.62300	0.63200	100
07/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.47900	0.48800	0
07/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.55000	0.55900	0
07/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.51400	0.52300	200
07/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.34040	11.33360	1,043
07/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.35200	0.35400	0
07/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.33700	0.33800	0
07/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.36800	0.37000	0
07/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.21600	0.21800	0
07/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.07600	1.08400	250
07/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.62800	0.63600	0
07/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.69700	0.70400	0
07/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.66200	0.67000	0
07/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.63600	11.62820	0
07/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.60600	0.61300	0
07/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.58900	0.59600	0
07/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.62400	0.63100	0
07/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.78800	0.80300	0
07/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.85300	0.86800	0
07/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.82000	0.83500	0
07/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08380	0.08430	641
07/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00042	0.00064	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00880	0.00930	0
07/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01120	0.01070	0
07/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00162	0.00134	0
07/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08500	0.08550	12,290
07/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00600	0.00640	0
07/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00170	0.00188	0
07/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01502	0.01552	0
07/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41500	11.41450	0
07/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
07/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00670	0.00638	0
07/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00100	0.00090	0
07/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.86940	9.86400	15,616
07/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.10700	0.10900	0
07/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.14500	0.14600	0
07/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.07400	0.07700	0
07/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.05500	0.06300	0
07/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.02600	0.03200	0
07/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.03800	0.04500	0
07/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.98250	9.97810	54,097
07/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.47500	0.47100	0
07/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.44200	0.43800	0
07/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.51000	0.50600	0
07/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.37900	0.37500	3,590
07/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.14600	0.14700	3,590
07/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.56400	0.56900	0
07/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.12800	0.12800	0
07/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.19700	0.19700	0
07/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16000	0.16000	0
07/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.14300	0.14300	0
07/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.08790	10.08460	1,950

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.55300	0.55100	0
07/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.58300	0.58200	0
07/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.52300	0.52200	0
07/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.28500	0.28700	0
07/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.24500	0.24700	0
07/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.26500	0.26600	0
07/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.20330	7.24190	14,575
07/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.55300	0.59200	0
07/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.50300	0.54200	0
07/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.60300	0.64200	0
07/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.21550	7.25280	11,555
07/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.59200	0.62700	0
07/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.54700	0.58200	0
07/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.63800	0.67300	0
07/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02300	0.02000	0
07/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03200	0.02900	0
07/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02700	0.02400	0
07/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.22890	7.26540	290
07/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.63400	0.66600	0
07/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.59400	0.62500	0
07/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.67600	0.70800	0
07/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14400	0.15800	0
07/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.41500	0.39300	0
07/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04700	0.04300	0
07/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06500	0.06000	0
07/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05500	0.05100	0
07/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.17990	8.19410	0
07/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.35000	1.35800	0
07/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.32300	1.33000	0
07/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.37800	1.38600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44800	0.44200	0
07/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.49300	0.48600	0
07/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.47000	0.46400	0
07/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.89710	6.89280	0
07/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.04800	0.04800	0
07/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.02900	0.03000	0
07/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.07700	0.07700	0
07/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.03000	0.03400	0
07/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08200	0.08700	0
07/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05100	0.05500	0
07/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.97950	6.97540	0
07/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.09000	0.08900	0
07/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07900	0.07800	0
07/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.10300	0.10100	0
07/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.32400	0.32600	0
07/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.40000	0.40300	0
07/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.36100	0.36400	0
07/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	26.51760	26.13000	22,388
07/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	100.45550	101.38000	21,898
07/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.01870	8.07460	900
07/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.91900	0.97500	0
07/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.86900	0.92500	0
07/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.96900	1.02500	0
07/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.13890	8.19650	50
07/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.57100	0.61700	0
07/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.53300	0.57900	0
07/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.60900	0.65700	0
07/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.07000	0.06100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.09400	0.08300	0
07/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.08200	0.07100	0
07/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,830.27000	13,864.71000	0
07/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	330.30000	364.70000	0
07/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	330.30000	364.70000	0
07/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	330.30000	364.70000	0
07/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.03690	1.04280	0
07/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00300	0.00580	0
07/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.03750	0.04320	0
07/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00010	0.00030	0
07/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06320	0.05750	0
07/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00060	0.00040	0
07/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01610	0.01300	0
07/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05480	1.06100	0
07/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01800	0.01990	0
07/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03470	0.03790	0
07/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00940	0.01050	0
07/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10460	0.09950	0
07/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02990	0.02690	0
07/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06320	0.05890	0
08/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.73580	6.72080	324,472
08/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
08/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	7,200
08/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.06500	0.06000	450
08/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00000	0.00000	1,690
08/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00100	0.00100	6,000
08/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
08/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00000	0.00000	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00000	0.00000	250
08/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
08/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00000	0.00100	100
08/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.00200	0.00200	24,880
08/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	5,700
08/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.00300	0.00400	100
08/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.10100	0.09300	0
08/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.01200	0.01300	0
08/06/2011	\$ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.00600	0.00700	2,650
08/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.23700	0.22300	3,000
08/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.02100	0.02200	0
08/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.03700	0.03700	0
08/06/2011	\$ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	\$ / R On 13 June 2011	11.55	P	Foreign Exchange Future	4.81400	4.82900	0
08/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.05100	0.06600	0
08/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00100	0.00200	100
08/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.08500	0.10100	0
08/06/2011	\$ / R On 13 June 2011	11.95	P	Foreign Exchange Future	5.21400	5.22900	0
08/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.12600	0.14200	2,400
08/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.17000	0.18600	0
08/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.01500	0.02200	7,450
08/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.21700	0.23300	0
08/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.61400	0.62900	0
08/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.26600	0.28100	3,000
08/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.51400	0.52900	0
08/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.56400	0.57900	0
08/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.36400	0.38000	0
08/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.06400	1.07900	0
08/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.26400	1.27900	0
08/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.31500	0.33000	0
08/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.02900	0.03900	300
08/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.46400	0.47900	0
08/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.66400	0.67900	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.76400	0.77900	0
08/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.71400	0.72900	0
08/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.83340	6.81770	205,919
08/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02700	0.02600	0
08/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02500	0.02400	0
08/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.02900	0.02800	3,000
08/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.03900	0.03800	2,800
08/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07600	0.07400	5,000
08/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.23500	0.22500	0
08/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.19200	0.18600	0
08/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05400	0.05200	200
08/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.29000	0.28000	0
08/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09100	0.08800	500
08/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06900	0.06700	10,000
08/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.35300	0.34200	6,060
08/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.13100	0.12800	6,060
08/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
08/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.55800	0.57000	0
08/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.96900	2.98400	0
08/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.39800	0.41000	0
08/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.82100	0.83400	0
08/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.15700	0.16200	5,000
08/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.12000	0.12400	0
08/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.25900	0.26800	10,000
08/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.68600	0.69900	0
08/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.20200	0.20700	10,000
08/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.64300	0.65600	2,800
08/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.19600	1.21000	0
08/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.00600	1.02000	0
08/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.29200	1.30600	0
08/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.24400	1.25800	0
08/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.92720	6.91120	36,755
08/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18100	0.17500	0
08/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.28100	0.00000	2,962

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08800	0.08300	2,962
08/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17100	0.16400	0
08/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19300	0.18600	0
08/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.39900	0.38900	5,925
08/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.16100	1.17200	0
08/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.56600	0.57500	0
08/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.22200	0.22800	0
08/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.64400	0.65300	0
08/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.35400	0.00000	0
08/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.60400	0.61400	0
08/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.02660	7.01010	1,958
08/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.37500	0.36700	0
08/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.35600	0.34900	0
08/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.39500	0.38800	0
08/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.38900	0.38100	0
08/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.36200	0.37100	1,000
08/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35400	0.36400	0
08/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.41500	0.42500	0
08/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.38400	0.39300	0
08/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.13100	7.11440	1,500
08/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.41000	0.40100	0
08/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.39300	0.38500	0
08/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.42700	0.41900	0
08/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.49600	0.50500	0
08/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.56200	0.57100	0
08/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.52900	0.53700	0
08/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.24080	7.22440	0
08/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.54000	0.53000	0
08/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.51900	0.51100	0
08/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.56200	0.55200	13,000
08/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.50100	0.49200	11,000
08/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.47100	0.47800	0
08/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.56000	0.56800	0
08/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.52800	0.53700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.49900	0.50600	0
08/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.34710	7.33080	0
08/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.46900	0.46100	0
08/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.45500	0.44700	0
08/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.48400	0.47600	0
08/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39200	0.38500	300
08/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.78700	0.79500	0
08/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.04500	1.05400	0
08/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.85800	0.86600	0
08/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.82200	0.83000	0
08/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.29820	8.28210	0
08/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.03600	1.02900	0
08/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.02100	1.01400	0
08/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.21200	1.20600	200
08/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.05200	1.04500	0
08/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.20400	1.21300	0
08/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.91400	0.92400	0
08/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.27300	1.28200	0
08/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.23800	1.24700	0
08/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.05850	9.04240	0
08/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.40000	1.39300	0
08/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.41600	1.40900	0
08/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.38400	1.37700	0
08/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.57600	1.58500	0
08/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.50800	1.51700	0
08/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.54200	1.55100	0
08/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.73580	6.72080	98
08/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00082	0.00111	0
08/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00002	0.00003	0
08/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00042	0.00059	0
08/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.00161	0.00209	0
08/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.26581	0.28129	0
08/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.36462	0.37979	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.61422	0.62923	60
08/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.31502	0.33031	0
08/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.83340	6.81770	347
08/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13119	0.12755	0
08/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.11947	0.11616	0
08/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14414	0.14015	0
08/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.36074	0.37245	0
08/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.43607	0.44846	0
08/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.39779	0.40985	0
08/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.02790	11.05690	27,966
08/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.28500	0.31500	0
08/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.00200	0.00400	10
08/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00100	0.00200	0
08/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.92200	0.89300	0
08/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.52300	0.49500	100
08/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.00700	0.00800	10
08/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.42400	0.39700	0
08/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.77200	0.74300	0
08/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.87200	0.84300	0
08/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.82200	0.79300	0
08/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.17310	11.20210	31,467
08/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.17000	0.17500	3,455
08/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.09200	0.09300	0
08/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.41700	0.43300	3,455
08/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.21000	0.21600	0
08/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.19600	0.20200	0
08/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.22400	0.23100	0
08/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.01900	0.99100	200
08/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.24400	0.23100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.64700	0.62300	100
08/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.50100	0.47900	0
08/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.57300	0.55000	0
08/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.53700	0.51400	200
08/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.31120	11.34040	1,297
08/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.34600	0.35200	0
08/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.21400	0.21600	0
08/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.33100	0.33700	0
08/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.36200	0.36800	0
08/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.65100	0.62800	0
08/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.72000	0.69700	0
08/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.10300	1.07600	250
08/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.68500	0.66200	0
08/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.60610	11.63600	0
08/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.60500	0.60600	0
08/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.58800	0.58900	0
08/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.62300	0.62400	0
08/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.81700	0.78800	0
08/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.88200	0.85300	0
08/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.84900	0.82000	0
08/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08430	0.08380	641
08/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00054	0.00042	0
08/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00930	0.00880	0
08/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01070	0.01120	0
08/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00124	0.00162	0
08/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08560	0.08500	12,290
08/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00647	0.00600	0
08/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00188	0.00170	0
08/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01562	0.01502	0
08/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41440	11.41500	0
08/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00628	0.00670	0
08/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00087	0.00100	0
08/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.84080	9.86940	14,496
08/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.08300	0.10700	0
08/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.11900	0.14500	0
08/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.05300	0.07400	0
08/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.06200	0.05500	0
08/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.02800	0.02600	0
08/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.04200	0.03800	0
08/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.95490	9.98250	55,217
08/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.45400	0.47500	0
08/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.42100	0.44200	0
08/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.48800	0.51000	0
08/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.13900	0.14600	3,590
08/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.35900	0.37900	3,590
08/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.58400	0.56400	0
08/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.13300	0.12800	0
08/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.20400	0.19700	0
08/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16600	0.16000	0
08/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.14900	0.14300	0
08/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.06080	10.08790	1,950
08/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.53500	0.55300	0
08/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.50600	0.52300	0
08/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.56500	0.58300	0
08/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.25400	0.24500	0
08/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.29500	0.28500	0
08/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.27400	0.26500	0
08/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.15380	7.20330	13,460
08/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.50400	0.55300	0
08/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.45400	0.50300	0
08/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.55400	0.60300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.16700	7.21550	12,280
08/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.54800	0.59200	0
08/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.59300	0.63800	0
08/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.50400	0.54700	0
08/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03700	0.03200	0
08/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02600	0.02300	0
08/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.03100	0.02700	0
08/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.18050	7.22890	690
08/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.59400	0.63400	0
08/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.54000	0.59400	0
08/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.63400	0.67600	0
08/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12700	0.14400	0
08/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.44700	0.41500	0
08/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05400	0.04700	0
08/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06000	0.06500	0
08/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.06400	0.05500	0
08/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.10180	8.17990	0
08/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.30200	1.35000	0
08/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.27500	1.32300	0
08/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.32900	1.37800	0
08/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.47700	0.44800	0
08/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.52300	0.49300	0
08/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.50000	0.47000	0
08/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.87770	6.89710	0
08/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.03000	0.04800	0
08/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.05400	0.07700	0
08/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.01600	0.02900	0
08/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.08800	0.08200	0
08/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.02600	0.03000	0
08/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.05200	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.96030	6.97950	0
08/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08200	0.09000	0
08/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09400	0.10300	0
08/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07200	0.07900	0
08/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.41200	0.40000	0
08/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.33400	0.32400	0
08/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.37200	0.36100	0
08/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.02630	26.51760	22,388
08/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10140	100.45550	21,898
08/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.03990	8.01870	900
08/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.94000	0.91900	0
08/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.99000	0.96900	0
08/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.89000	0.86900	0
08/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.16050	8.13890	50
08/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.58800	0.57100	0
08/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.62700	0.60900	0
08/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.55000	0.53300	0
08/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.09000	0.09400	0
08/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06700	0.07000	0
08/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.07800	0.08200	0
08/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,834.31000	13,830.27000	0
08/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	334.30000	330.30000	0
08/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	334.30000	330.30000	0
08/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	334.30000	330.30000	0
08/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
08/06/2011	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
08/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04010	1.03690	0
08/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00330	0.00300	0
08/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00020	0.00010	0
08/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.04040	0.03750	0
08/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00030	0.00060	0
08/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.06010	0.06320	0
08/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01320	0.01610	0
08/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05740	1.05480	0
08/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01880	0.01800	0
08/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00990	0.00940	0
08/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03610	0.03470	0
08/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02870	0.02990	0
08/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10250	0.10460	0
08/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06140	0.06320	0
09/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.74750	6.73580	251,333
09/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
09/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	7,200
09/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.06800	0.06500	450
09/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00000	0.00000	1,690
09/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00000	0.00100	6,000
09/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
09/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
09/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00000	0.00000	1,000
09/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00000	0.00000	250
09/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00000	0.00000	100
09/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.00100	0.00200	24,880
09/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	5,700
09/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.00200	0.00300	100
09/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.10800	0.10100	0
09/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.00500	0.00600	2,650
09/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.24800	0.23700	3,000
09/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.01000	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.02000	0.02100	0
09/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.03700	0.03700	0
09/06/2011	\$ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	\$ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	\$ / R On 13 June 2011	11.95	P	Foreign Exchange Future	5.20300	5.21400	0
09/06/2011	\$ / R On 13 June 2011	11.55	P	Foreign Exchange Future	4.80300	4.81400	0
09/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.04000	0.05100	0
09/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.11300	0.12600	2,400
09/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.15800	0.17000	0
09/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00100	0.00100	100
09/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.07300	0.08500	0
09/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.01100	0.01500	7,450
09/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.20500	0.21700	0
09/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.60300	0.61400	0
09/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.25400	0.26600	3,000
09/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.55300	0.56400	0
09/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.35300	0.36400	0
09/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.50300	0.51400	0
09/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.05300	1.06400	0
09/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.25300	1.26400	0
09/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.30300	0.31500	0
09/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.02100	0.02900	300
09/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.45300	0.46400	0
09/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.65300	0.66400	1,000
09/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.75300	0.76400	0
09/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.70300	0.71400	0
09/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.84240	6.83340	269,948
09/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02600	0.02700	0
09/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02400	0.02500	0
09/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.02800	0.02900	3,000
09/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.03800	0.03900	2,800
09/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07500	0.07600	5,000
09/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.23700	0.23500	0
09/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09000	0.09100	500

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
09/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.35600	0.35300	6,060
09/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.13100	0.13100	6,060
09/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.19200	0.19200	0
09/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06800	0.06900	10,000
09/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05300	0.05400	200
09/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.29300	0.29000	0
09/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.15100	0.15700	5,000
09/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.11400	0.12000	0
09/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.81100	0.82100	0
09/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.25000	0.25900	10,000
09/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.67600	0.68600	0
09/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.96000	2.96900	0
09/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.38900	0.39800	0
09/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.54800	0.55800	0
09/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.19500	0.20200	10,000
09/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.63300	0.64300	2,800
09/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.18600	1.19600	0
09/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.99600	1.00600	0
09/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.28200	1.29200	0
09/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.23400	1.24400	0
09/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.93630	6.92720	40,465
09/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18100	0.18100	0
09/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17000	0.17100	0
09/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19200	0.19300	0
09/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.40300	0.39900	5,925
09/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08600	0.08800	2,962
09/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.28200	0.28100	2,962
09/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.34600	0.35400	0
09/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.15000	1.16100	0
09/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.55600	0.56600	0
09/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.21700	0.22200	0
09/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.63400	0.64400	0
09/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.59500	0.60400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.03550	7.02660	2,458
09/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.37900	0.37500	0
09/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.35900	0.35600	0
09/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.40300	0.39500	0
09/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.39600	0.38900	0
09/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.36100	0.36200	1,000
09/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35400	0.35400	0
09/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.41000	0.41500	0
09/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.38000	0.38400	0
09/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.13980	7.13100	1,500
09/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.41000	0.41000	0
09/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.39300	0.39300	0
09/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.42700	0.42700	0
09/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.48700	0.49600	0
09/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.55300	0.56200	0
09/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.52000	0.52900	0
09/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.24960	7.24080	0
09/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.54100	0.54000	0
09/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.52000	0.51900	0
09/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.56400	0.56200	13,000
09/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.50100	0.50100	11,000
09/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.46400	0.47100	0
09/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.55100	0.56000	0
09/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.52000	0.52800	0
09/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.49100	0.49900	0
09/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.35580	7.34710	0
09/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.46900	0.46900	0
09/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.48300	0.48400	0
09/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.45400	0.45500	0
09/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39100	0.39200	300
09/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.84800	0.85800	0
09/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.77700	0.78700	0
09/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.03500	1.04500	0
09/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.81300	0.82200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.31020	8.29820	0
09/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.03200	1.03600	0
09/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.01700	1.02100	0
09/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.04900	1.05200	0
09/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.21100	1.21200	200
09/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.18900	1.20400	0
09/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.90100	0.91400	0
09/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.25700	1.27300	0
09/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.22200	1.23800	0
09/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07050	9.05850	0
09/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.39400	1.40000	0
09/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.37800	1.38400	0
09/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.41000	1.41600	0
09/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.49000	1.50800	0
09/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.55800	1.57600	0
09/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.52400	1.54200	0
09/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.74750	6.73580	98
09/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00041	0.00082	0
09/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00018	0.00042	0
09/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.00092	0.00161	0
09/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00002	0
09/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.60250	0.61422	60
09/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.25342	0.26581	0
09/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.35268	0.36462	0
09/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.30291	0.31502	0
09/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.84240	6.83340	347
09/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13076	0.13119	0
09/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.11890	0.11947	0
09/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14388	0.14414	0
09/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.35148	0.36074	0
09/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.42650	0.43607	0
09/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.38836	0.39779	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.04530	11.02790	21,202
09/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.29900	0.28500	0
09/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.00100	0.00200	10
09/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00000	0.00100	0
09/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.50500	0.52300	100
09/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.00400	0.00700	10
09/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.40600	0.42400	0
09/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.90500	0.92200	0
09/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.75500	0.77200	0
09/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.85500	0.87200	0
09/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.80500	0.82200	0
09/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.18660	11.17310	32,077
09/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.20900	0.21000	0
09/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.19400	0.19600	0
09/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.22400	0.22400	0
09/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.16800	0.17000	3,455
09/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.42400	0.41700	3,455
09/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.08700	0.09200	0
09/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.00000	1.01900	200
09/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.23700	0.24400	0
09/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.63100	0.64700	100
09/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.48700	0.50100	0
09/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.55700	0.57300	0
09/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.52200	0.53700	200
09/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.32510	11.31120	7,987
09/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.34700	0.34600	0
09/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.33100	0.33100	0
09/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.36300	0.36200	0
09/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.21100	0.21400	0
09/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.08600	1.10300	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.63800	0.65100	0
09/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.70600	0.72000	0
09/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.67200	0.68500	0
09/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.62130	11.60610	0
09/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.60800	0.60500	0
09/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.62500	0.62300	0
09/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.59000	0.58800	0
09/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.86900	0.88200	0
09/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.80400	0.81700	0
09/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.83700	0.84900	0
09/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08420	0.08430	641
09/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00044	0.00054	0
09/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00920	0.00930	0
09/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01080	0.01070	0
09/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00124	0.00124	0
09/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08540	0.08560	12,290
09/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00629	0.00647	0
09/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00180	0.00188	0
09/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01542	0.01562	0
09/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41460	11.41440	0
09/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
09/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00640	0.00628	0
09/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00089	0.00087	0
09/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.78700	9.84080	11,710
09/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.03900	0.08300	0
09/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.02300	0.05300	0
09/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.06800	0.11900	0
09/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.03100	0.02800	0
09/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.08600	0.06200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.05200	0.04200	0
09/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.89740	9.95490	55,162
09/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.40900	0.45400	0
09/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.37800	0.42100	0
09/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.44200	0.48800	0
09/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.32000	0.35900	3,590
09/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.12100	0.13900	3,590
09/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.62400	0.58400	0
09/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14500	0.13300	0
09/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22300	0.20400	0
09/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18100	0.16600	0
09/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16200	0.14900	0
09/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.00290	10.06080	4,736
09/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.49300	0.53500	0
09/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.52200	0.56500	0
09/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.46500	0.50600	0
09/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.31200	0.29500	0
09/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26900	0.25400	0
09/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.29000	0.27400	0
09/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.15600	7.15380	13,264
09/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.50600	0.50400	0
09/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.45600	0.45400	0
09/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.55600	0.55400	0
09/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.17120	7.16700	12,476
09/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.55200	0.54800	0
09/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.50800	0.50400	0
09/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.59700	0.59300	0
09/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02600	0.02600	0
09/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03700	0.03700	0
09/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.03100	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.18590	7.18050	889
09/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.59800	0.59400	0
09/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.55800	0.54000	0
09/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.63800	0.63400	0
09/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12900	0.12700	0
09/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.44300	0.44700	0
09/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05200	0.05400	0
09/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.07200	0.06000	0
09/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.06200	0.06400	0
09/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.11350	8.10180	0
09/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.30900	1.30200	0
09/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.28300	1.27500	0
09/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.33700	1.32900	0
09/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.47400	0.47700	0
09/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.52000	0.52300	0
09/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.49600	0.50000	0
09/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.91290	6.87770	0
09/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.04100	0.03000	0
09/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.02000	0.01600	0
09/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.07600	0.05400	0
09/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.01300	0.02600	0
09/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.05700	0.08800	0
09/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.02800	0.05200	0
09/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.99380	6.96030	800
09/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08800	0.08200	0
09/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07700	0.07200	0
09/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.10100	0.09400	0
09/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.30700	0.33400	0
09/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.38300	0.41200	0
09/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.34400	0.37200	0
09/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.02710	0.02630	22,388
09/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10580	0.10140	21,898

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.02090	8.03990	50
09/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.92100	0.94000	0
09/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.87100	0.89000	0
09/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.97100	0.99000	0
09/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.13770	8.16050	950
09/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.56800	0.58800	0
09/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.53100	0.55000	0
09/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.60700	0.62700	0
09/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06900	0.06700	0
09/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.09300	0.09000	0
09/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.08000	0.07800	0
09/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,810.38000	13,834.31000	0
09/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	310.40000	334.30000	0
09/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	310.40000	334.30000	0
09/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	310.40000	334.30000	0
09/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04180	1.04010	0
09/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00300	0.00330	0
09/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.04200	0.04040	0
09/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00010	0.00020	0
09/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05830	0.06010	0
09/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00020	0.00030	0
09/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.01120	0.01320	0
09/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05800	1.05740	0
09/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01850	0.01880	0
09/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03590	0.03610	0
09/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00960	0.00990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10160	0.10250	0
09/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02790	0.02870	0
09/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.06050	0.06140	0
10/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.79670	6.74750	206,741
10/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	800
10/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	7,200
10/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.10300	0.06800	450
10/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00000	0.00000	1,690
10/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00000	0.00000	6,000
10/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	500
10/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	1,000
10/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00000	0.00000	1,000
10/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00000	0.00000	250
10/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00000	0.00000	100
10/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.00100	0.00100	24,880
10/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	5,700
10/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.00200	0.00200	100
10/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.14900	0.10800	0
10/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.06200	0.03700	0
10/06/2011	\$ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	\$ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.00500	0.00500	2,650
10/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.29700	0.24800	3,000
10/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.01300	0.01000	0
10/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.03000	0.02000	0
10/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.01500	0.04000	0
10/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.06600	0.11300	2,400
10/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.10800	0.15800	0
10/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00000	0.00100	100
10/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.03300	0.07300	0
10/06/2011	\$ / R On 13 June 2011	11.95	P	Foreign Exchange Future	5.15300	5.20300	0
10/06/2011	\$ / R On 13 June 2011	11.55	P	Foreign Exchange Future	4.75300	4.80300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00200	0.01100	7,450
10/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.15500	0.20500	0
10/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.55300	0.60300	0
10/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.20400	0.25400	3,000
10/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.50300	0.55300	0
10/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.30300	0.35300	0
10/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.45300	0.50300	0
10/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.00300	1.05300	0
10/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.20300	1.25300	0
10/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.25300	0.30300	0
10/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00600	0.02100	300
10/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.40300	0.45300	0
10/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.60300	0.65300	1,000
10/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.70300	0.75300	0
10/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.65300	0.70300	0
10/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.89220	6.84240	320,328
10/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02800	0.02600	0
10/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02600	0.02400	0
10/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03000	0.02800	3,000
10/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04100	0.03800	2,800
10/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.08200	0.07500	5,000
10/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.26400	0.23700	0
10/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.21100	0.19200	0
10/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07500	0.06800	10,000
10/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
10/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09800	0.09000	500
10/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05700	0.05300	200
10/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.32400	0.29300	0
10/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.39000	0.35600	6,060
10/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.14400	0.13100	6,060
10/06/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11900	0.00000	0
10/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.91000	2.96000	0
10/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.35200	0.38900	0
10/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13200	0.15100	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.09800	0.11400	0
10/06/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.42700	0.00000	0
10/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.50600	0.54800	0
10/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.76500	0.81100	0
10/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.21900	0.25000	10,000
10/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.63300	0.67600	0
10/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17200	0.19500	10,000
10/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.59000	0.63300	2,800
10/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.13800	1.18600	0
10/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.94900	0.99600	0
10/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.23400	1.28200	0
10/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.18600	1.23400	0
10/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.98700	6.93630	43,688
10/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.19300	0.18100	0
10/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.18100	0.17000	0
10/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20500	0.19200	0
10/06/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21900	0.00000	500
10/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.30200	0.28200	2,962
10/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.43300	0.40300	6,425
10/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09100	0.08600	2,962
10/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.31500	0.34600	0
10/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.10400	1.15000	0
10/06/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.48200	0.00000	0
10/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.51800	0.55600	0
10/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.19600	0.21700	0
10/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.59400	0.63400	0
10/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.55600	0.59500	0
10/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.08690	7.03550	2,808
10/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.40300	0.37900	0
10/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.38000	0.35900	0
10/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.42800	0.40300	0
10/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.42100	0.39600	0
10/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.33400	0.36100	1,000
10/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.32700	0.35400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.37900	0.41000	0
10/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.35200	0.38000	0
10/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.19240	7.13980	1,500
10/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.42900	0.41000	0
10/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.41100	0.39300	0
10/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.44800	0.42700	0
10/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.45600	0.48700	0
10/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.51900	0.55300	0
10/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.48700	0.52000	0
10/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.30480	7.24960	0
10/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.56700	0.54100	0
10/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.54400	0.52000	0
10/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.59000	0.56400	13,000
10/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.52200	0.50100	11,000
10/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.43500	0.46400	0
10/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.51700	0.55100	0
10/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.48900	0.52000	0
10/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.46200	0.49100	0
10/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.41360	7.35580	0
10/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.48700	0.46900	0
10/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.47200	0.45400	0
10/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.40500	0.39100	300
10/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.50200	0.48300	0
10/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.73800	0.77700	0
10/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.99100	1.03500	0
10/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.80800	0.84800	0
10/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.77300	0.81300	0
10/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.39600	8.31020	0
10/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.07000	1.03200	0
10/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.25300	1.21100	200
10/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.05300	1.01700	0
10/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.08700	1.04900	0
10/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.14100	1.18900	0
10/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.85700	0.90100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.20700	1.25700	0
10/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.17400	1.22200	0
10/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.12080	9.07050	0
10/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.41100	1.39400	0
10/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.39500	1.37800	0
10/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.42800	1.41000	0
10/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.45700	1.49000	0
10/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.52400	1.55800	0
10/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.49000	1.52400	0
10/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.79670	6.74750	98
10/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00025	0.00041	0
10/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00009	0.00018	0
10/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.00071	0.00092	0
10/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.55330	0.60250	60
10/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.20401	0.25342	0
10/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.30339	0.35268	0
10/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.25355	0.30291	0
10/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.89220	6.84240	347
10/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.14381	0.13076	0
10/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.13069	0.11890	0
10/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.15832	0.14388	0
10/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.31612	0.35148	0
10/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.38849	0.42650	0
10/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.35161	0.38836	0
10/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.02870	11.04530	20,490
10/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.28000	0.29900	0
10/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.00000	0.00100	10

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.52100	0.50500	100
10/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.00100	0.00400	10
10/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.42100	0.40600	0
10/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.77100	0.75500	0
10/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.87100	0.85500	0
10/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.92100	0.90500	0
10/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.82100	0.80500	0
10/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.16960	11.18660	33,351
10/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.20100	0.20900	0
10/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.18700	0.19400	0
10/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.21600	0.22400	0
10/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.16200	0.16800	3,455
10/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.41000	0.42400	3,455
10/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.08300	0.08700	0
10/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.01300	1.00000	200
10/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.24000	0.23700	0
10/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.64200	0.63100	100
10/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.49600	0.48700	0
10/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.56700	0.55700	0
10/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.53100	0.52200	200
10/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.30890	11.32510	7,987
10/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.33800	0.34700	0
10/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.32300	0.33100	0
10/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.35400	0.36300	0
10/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.20500	0.21100	0
10/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.09600	1.08600	250
10/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.64500	0.63800	0
10/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.71400	0.70600	0
10/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.67900	0.67200	0
10/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.60760	11.62130	0
10/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.59800	0.60800	0
10/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.61500	0.62500	0
10/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.58100	0.59000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.87300	0.86900	0
10/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.80700	0.80400	0
10/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.84000	0.83700	0
10/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08480	0.08420	641
10/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00055	0.00044	0
10/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00980	0.00920	0
10/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01020	0.01080	0
10/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00075	0.00124	0
10/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08600	0.08540	12,290
10/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00671	0.00629	0
10/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00190	0.00180	0
10/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01602	0.01542	0
10/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41400	11.41460	0
10/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
10/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00590	0.00640	0
10/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00071	0.00089	0
10/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.76240	9.78700	11,183
10/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.02200	0.03900	0
10/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.01100	0.02300	0
10/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.04200	0.06800	0
10/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.03000	0.03100	0
10/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.09900	0.08600	0
10/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.06000	0.05200	0
10/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.87270	9.89740	55,742
10/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.39000	0.40900	0
10/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.36000	0.37800	0
10/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.42200	0.44200	0
10/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.30300	0.32000	3,590
10/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.11500	0.12100	3,590

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.64200	0.62400	0
10/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14900	0.14500	0
10/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.23000	0.22300	0
10/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18700	0.18100	0
10/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16700	0.16200	0
10/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.97950	10.00290	4,736
10/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.48100	0.49300	0
10/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.50900	0.52200	0
10/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.45400	0.46500	0
10/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32500	0.31200	0
10/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28000	0.26900	0
10/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.30200	0.29000	0
10/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.17190	7.15600	6,275
10/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.52200	0.50600	0
10/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.47200	0.45600	0
10/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.57200	0.55600	0
10/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.18530	7.17120	27,646
10/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.56300	0.55200	0
10/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.51900	0.50800	0
10/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.60900	0.59700	0
10/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02400	0.02600	0
10/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03400	0.03700	0
10/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02800	0.03100	0
10/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.20020	7.18590	889
10/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.60900	0.59800	0
10/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.56900	0.55800	0
10/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.65000	0.63800	0
10/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13300	0.12900	0
10/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.43300	0.44300	0
10/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05000	0.05200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
10/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06900	0.07200	0
10/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05900	0.06200	0
10/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.11400	8.11350	0
10/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.30500	1.30900	0
10/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.27800	1.28300	0
10/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.33300	1.33700	0
10/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.46900	0.47400	0
10/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.51400	0.52000	0
10/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.49100	0.49600	0
10/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.95370	6.91290	0
10/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.06600	0.04100	0
10/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.03200	0.02000	0
10/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.10800	0.07600	0
10/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.00400	0.01300	0
10/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.02800	0.05700	0
10/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.01200	0.02800	0
10/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.03510	6.99380	800
10/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.10100	0.08800	0
10/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.08900	0.07700	0
10/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11600	0.10100	0
10/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.28100	0.30700	0
10/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.35400	0.38300	0
10/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.31600	0.34400	0
10/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.02640	0.02710	22,388
10/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.11810	0.10580	21,898
10/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.06920	8.02090	50
10/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.96900	0.92100	0
10/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.91900	0.87100	0
10/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	1.01900	0.97100	0
10/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	CHF / R On 13 June 2011	7.15	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
10/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.18700	8.13770	950
10/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.60500	0.56800	0
10/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.56600	0.53100	0
10/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.64500	0.60700	0
10/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.05800	0.06900	0
10/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.07900	0.09300	0
10/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.06800	0.08000	0
10/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,841.42000	13,810.38000	0
10/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	341.40000	310.40000	0
10/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	341.40000	310.40000	0
10/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	341.40000	310.40000	0
10/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
10/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04870	1.04180	0
10/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00430	0.00300	0
10/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.04870	0.04200	0
10/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00010	0.00010	0
10/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05140	0.05830	0
10/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00000	0.00020	0
10/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00560	0.01120	0
10/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06490	1.05800	0
10/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02010	0.01850	0
10/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03920	0.03590	0
10/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01030	0.00960	0
10/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09540	0.10160	0
10/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02430	0.02790	0
10/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05520	0.06050	0
13/06/2011	\$ / R On 13 June 2011			Foreign Exchange Future	6.79250	6.79670	0
13/06/2011	\$ / R On 13 June 2011	7.45	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	7.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	\$ / R On 13 June 2011	7.40	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.09300	0.10300	0
13/06/2011	\$ / R On 13 June 2011	7.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	7.05	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	6.75	C	Foreign Exchange Future	0.04300	0.06200	0
13/06/2011	\$ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	6.90	C	Foreign Exchange Future	0.00000	0.00500	0
13/06/2011	\$ / R On 13 June 2011	6.50	C	Foreign Exchange Future	0.29300	0.29700	0
13/06/2011	\$ / R On 13 June 2011	6.85	C	Foreign Exchange Future	0.00000	0.01300	0
13/06/2011	\$ / R On 13 June 2011	6.80	C	Foreign Exchange Future	0.00000	0.03000	0
13/06/2011	\$ / R On 13 June 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	7.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	7.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	7.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	7.00	C	Foreign Exchange Future	0.00000	0.00100	0
13/06/2011	\$ / R On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R On 13 June 2011	6.95	C	Foreign Exchange Future	0.00000	0.00200	0
13/06/2011	\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.14300	0.14900	0
13/06/2011	\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00100	0.00200	0
13/06/2011	\$ / R On 13 June 2011	6.95	P	Foreign Exchange Future	0.15800	0.15500	0
13/06/2011	\$ / R On 13 June 2011	7.35	P	Foreign Exchange Future	0.55800	0.55300	0
13/06/2011	\$ / R On 13 June 2011	7.00	P	Foreign Exchange Future	0.20800	0.20400	0
13/06/2011	\$ / R On 13 June 2011	7.30	P	Foreign Exchange Future	0.50800	0.50300	0
13/06/2011	\$ / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.30800	0.30300	0
13/06/2011	\$ / R On 13 June 2011	7.25	P	Foreign Exchange Future	0.45800	0.45300	0
13/06/2011	\$ / R On 13 June 2011	7.80	P	Foreign Exchange Future	1.00800	1.00300	0
13/06/2011	\$ / R On 13 June 2011	6.75	P	Foreign Exchange Future	0.00100	0.01500	0
13/06/2011	\$ / R On 13 June 2011	6.85	P	Foreign Exchange Future	0.05800	0.06600	0
13/06/2011	\$ / R On 13 June 2011	6.90	P	Foreign Exchange Future	0.10800	0.10800	0
13/06/2011	\$ / R On 13 June 2011	6.50	P	Foreign Exchange Future	0.00100	0.00000	0
13/06/2011	\$ / R On 13 June 2011	6.80	P	Foreign Exchange Future	0.00800	0.03300	0
13/06/2011	\$ / R On 13 June 2011	11.95	P	Foreign Exchange Future	5.15800	5.15300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	\$ / R On 13 June 2011	11.55	P	Foreign Exchange Future	4.75800	4.75300	0
13/06/2011	\$ / R On 13 June 2011	8.00	P	Foreign Exchange Future	1.20800	1.20300	0
13/06/2011	\$ / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.25800	0.25300	0
13/06/2011	\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00100	0.00600	0
13/06/2011	\$ / R On 13 June 2011	7.20	P	Foreign Exchange Future	0.40800	0.40300	0
13/06/2011	\$ / R On 13 June 2011	7.40	P	Foreign Exchange Future	0.60800	0.60300	0
13/06/2011	\$ / R On 13 June 2011	7.50	P	Foreign Exchange Future	0.70800	0.70300	0
13/06/2011	\$ / R On 13 June 2011	7.45	P	Foreign Exchange Future	0.65800	0.65300	0
13/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.88640	6.89220	352,932
13/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02600	0.02800	0
13/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02400	0.02600	0
13/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.02800	0.03000	3,000
13/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.03900	0.04100	2,800
13/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07700	0.08200	5,000
13/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.25600	0.26400	0
13/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.20400	0.21100	0
13/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07100	0.07500	10,000
13/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
13/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09300	0.09800	500
13/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05400	0.05700	200
13/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.31600	0.32400	0
13/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.38300	0.39000	6,060
13/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.13700	0.14400	6,060
13/06/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11300	0.11900	750
13/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.91600	2.91000	0
13/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.35100	0.35200	0
13/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13000	0.13200	5,000
13/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.09700	0.09800	0
13/06/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.42700	0.42700	0
13/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.50700	0.50600	0
13/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.76800	0.76500	0
13/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.21800	0.21900	10,000
13/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.63500	0.63300	0
13/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17000	0.17200	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.59100	0.59000	2,800
13/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.14200	1.13800	0
13/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.95300	0.94900	0
13/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.23800	1.23400	0
13/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.19000	1.18600	0
13/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.98150	6.98700	43,688
13/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18900	0.19300	0
13/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17800	0.18100	0
13/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20200	0.20500	0
13/06/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21500	0.21900	500
13/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.29700	0.30200	2,962
13/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.42800	0.43300	6,425
13/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09000	0.09100	2,962
13/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.31600	0.31500	0
13/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.10900	1.10400	0
13/06/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.48400	0.48200	0
13/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.52100	0.51800	0
13/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.19700	0.19600	0
13/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.59700	0.59400	0
13/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.55800	0.55600	0
13/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.08170	7.08690	13,308
13/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.39600	0.40300	0
13/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.37500	0.38000	0
13/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.42100	0.42800	0
13/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.41400	0.42100	0
13/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.33200	0.33400	1,000
13/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.32500	0.32700	0
13/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.37900	0.37900	0
13/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.35000	0.35200	0
13/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.18690	7.19240	1,500
13/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.42500	0.42900	0
13/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.40700	0.41100	0
13/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.44300	0.44800	0
13/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.45600	0.45600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.52000	0.51900	0
13/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.48800	0.48700	0
13/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.29940	7.30480	0
13/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.56300	0.56700	0
13/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.58700	0.59000	13,000
13/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.54100	0.54400	0
13/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.51900	0.52200	11,000
13/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.49200	0.48900	0
13/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.43800	0.43500	0
13/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.52000	0.51700	0
13/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.46400	0.46200	0
13/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.40810	7.41360	0
13/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.48400	0.48700	0
13/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.47000	0.47200	0
13/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.50000	0.50200	0
13/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.40400	0.40500	300
13/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.74200	0.73800	0
13/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.99600	0.99100	0
13/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.81200	0.80800	0
13/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.77600	0.77300	0
13/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.39070	8.39600	0
13/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.06700	1.07000	0
13/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.05100	1.05300	0
13/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.08400	1.08700	0
13/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.25000	1.25300	200
13/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.14300	1.14100	0
13/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.85900	0.85700	0
13/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.21000	1.20700	0
13/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.17600	1.17400	0
13/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.11550	9.12080	0
13/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.40900	1.41100	0
13/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.39200	1.39500	0
13/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.42500	1.42800	0
13/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.46000	1.45700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.52700	1.52400	0
13/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.49400	1.49000	0
13/06/2011	\$ / R MAXI On 13 June 2011			Foreign Exchange Future	6.79250	6.79670	0
13/06/2011	\$ / R MAXI On 13 June 2011	7.05	C	Foreign Exchange Future	0.00000	0.00025	0
13/06/2011	\$ / R MAXI On 13 June 2011	7.10	C	Foreign Exchange Future	0.00000	0.00009	0
13/06/2011	\$ / R MAXI On 13 June 2011	7.00	C	Foreign Exchange Future	0.00000	0.00071	0
13/06/2011	\$ / R MAXI On 13 June 2011	7.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	\$ / R MAXI On 13 June 2011	7.35	P	Foreign Exchange Future	0.55750	0.55330	0
13/06/2011	\$ / R MAXI On 13 June 2011	7.00	P	Foreign Exchange Future	0.20750	0.20401	0
13/06/2011	\$ / R MAXI On 13 June 2011	7.10	P	Foreign Exchange Future	0.30750	0.30339	0
13/06/2011	\$ / R MAXI On 13 June 2011	7.05	P	Foreign Exchange Future	0.25750	0.25355	0
13/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.88640	6.89220	407
13/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13745	0.14381	0
13/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12466	0.13069	0
13/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.15163	0.15832	0
13/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.31523	0.31612	0
13/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.38826	0.38849	0
13/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.35105	0.35161	0
13/06/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.98150	6.98700	0
13/06/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.29650	0.00000	0
13/06/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.27779	0.00000	0
13/06/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.32023	0.00000	0
13/06/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.28873	0.00000	0
13/06/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.34629	0.00000	0
13/06/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.31500	0.00000	0
13/06/2011	£ / R On 13 June 2011			Foreign Exchange Future	11.08630	11.02870	0
13/06/2011	£ / R On 13 June 2011	11.85	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	£ / R On 13 June 2011	11.95	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	£ / R On 13 June 2011	11.90	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	£ / R On 13 June 2011	11.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	£ / R On 13 June 2011	10.75	C	Foreign Exchange Future	0.33600	0.28000	0
13/06/2011	£ / R On 13 June 2011	11.45	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	£ / R On 13 June 2011	11.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	£ / R On 13 June 2011	11.55	P	Foreign Exchange Future	0.46400	0.52100	0
13/06/2011	£ / R On 13 June 2011	10.75	P	Foreign Exchange Future	0.00000	0.00100	0
13/06/2011	£ / R On 13 June 2011	11.45	P	Foreign Exchange Future	0.36400	0.42100	0
13/06/2011	£ / R On 13 June 2011	11.80	P	Foreign Exchange Future	0.71400	0.77100	0
13/06/2011	£ / R On 13 June 2011	11.90	P	Foreign Exchange Future	0.81400	0.87100	0
13/06/2011	£ / R On 13 June 2011	11.95	P	Foreign Exchange Future	0.86400	0.92100	0
13/06/2011	£ / R On 13 June 2011	11.85	P	Foreign Exchange Future	0.76400	0.82100	0
13/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.21430	11.16960	34,383
13/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.21100	0.20100	0
13/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.19600	0.18700	0
13/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.22700	0.21600	0
13/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.16900	0.16200	3,455
13/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.43100	0.41000	3,455
13/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.08700	0.08300	0
13/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.97300	1.01300	200
13/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.21700	0.24000	0
13/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.60500	0.64200	100
13/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.46300	0.49600	0
13/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.53200	0.56700	0
13/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.49700	0.53100	200
13/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.35470	11.30890	9,537
13/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.35500	0.33800	0
13/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.34000	0.32300	0
13/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.37200	0.35400	0
13/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.21700	0.20500	0
13/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.06200	1.09600	250
13/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.61700	0.64500	0
13/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.68500	0.71400	0
13/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.65000	0.67900	0
13/06/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.50150	11.45430	0
13/06/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.60300	0.00000	0
13/06/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.62700	0.00000	0
13/06/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.58000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.57900	0.00000	0
13/06/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.52600	0.00000	0
13/06/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.55200	0.00000	0
13/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.65400	11.60760	0
13/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.61900	0.59800	0
13/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.63700	0.61500	0
13/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.60100	0.58100	0
13/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.84700	0.87300	0
13/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.78300	0.80700	0
13/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.81500	0.84000	0
13/06/2011	¥ / R On 13 June 2011			Foreign Exchange Future	0.08454	0.08480	0
13/06/2011	¥ / R On 13 June 2011	0.09	C	Foreign Exchange Future	0.00000	0.00055	0
13/06/2011	¥ / R On 13 June 2011	0.08	C	Foreign Exchange Future	0.00954	0.00980	0
13/06/2011	¥ / R On 13 June 2011	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	¥ / R On 13 June 2011	0.10	P	Foreign Exchange Future	0.01046	0.01020	0
13/06/2011	¥ / R On 13 June 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	¥ / R On 13 June 2011	0.09	P	Foreign Exchange Future	0.00046	0.00075	0
13/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08590	0.08600	12,290
13/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00661	0.00671	0
13/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00183	0.00190	0
13/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01592	0.01602	0
13/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41410	11.41400	0
13/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
13/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00593	0.00590	0
13/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00071	0.00071	0
13/06/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08720	0.08730	0
13/06/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00851	0.00000	0
13/06/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00361	0.00000	0
13/06/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01728	0.00000	0
13/06/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00008	0.00000	0
13/06/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00641	0.00000	0
13/06/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00131	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	€ / R On 13 June 2011			Foreign Exchange Future	9.76690	9.76240	0
13/06/2011	€ / R On 13 June 2011	9.80	C	Foreign Exchange Future	0.00000	0.02200	0
13/06/2011	€ / R On 13 June 2011	9.85	C	Foreign Exchange Future	0.00000	0.01100	0
13/06/2011	€ / R On 13 June 2011	9.75	C	Foreign Exchange Future	0.01700	0.04200	0
13/06/2011	€ / R On 13 June 2011	9.75	P	Foreign Exchange Future	0.00000	0.03000	0
13/06/2011	€ / R On 13 June 2011	9.85	P	Foreign Exchange Future	0.08300	0.09900	0
13/06/2011	€ / R On 13 June 2011	9.80	P	Foreign Exchange Future	0.03300	0.06000	0
13/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.87470	9.87270	56,112
13/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.38500	0.39000	0
13/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.35500	0.36000	0
13/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.41800	0.42200	0
13/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.29800	0.30300	3,590
13/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.11000	0.11500	3,590
13/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.63500	0.64200	0
13/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14300	0.14900	0
13/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22300	0.23000	0
13/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18000	0.18700	0
13/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16000	0.16700	0
13/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.98220	9.97950	4,736
13/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.47700	0.48100	0
13/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.50600	0.50900	0
13/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.45000	0.45400	0
13/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.31800	0.32500	0
13/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.27400	0.28000	0
13/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.29500	0.30200	0
13/06/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.09590	10.09220	5,000
13/06/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.47800	0.00000	0
13/06/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.50200	0.00000	0
13/06/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.45900	0.00000	0
13/06/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.51300	0.00000	0
13/06/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.45600	0.00000	0
13/06/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.48200	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	AU\$ / R On 13 June 2011			Foreign Exchange Future	7.18250	7.17190	0
13/06/2011	AU\$ / R On 13 June 2011	6.65	C	Foreign Exchange Future	0.53300	0.52200	0
13/06/2011	AU\$ / R On 13 June 2011	6.70	C	Foreign Exchange Future	0.48300	0.47200	0
13/06/2011	AU\$ / R On 13 June 2011	6.60	C	Foreign Exchange Future	0.58300	0.57200	0
13/06/2011	AU\$ / R On 13 June 2011	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
13/06/2011	AU\$ / R On 13 June 2011	6.70	P	Foreign Exchange Future	0.00100	0.00000	0
13/06/2011	AU\$ / R On 13 June 2011	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
13/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.18960	7.18530	28,046
13/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.56500	0.56300	0
13/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.52100	0.51900	0
13/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.61100	0.60900	0
13/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02100	0.02400	0
13/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03100	0.03400	0
13/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02500	0.02800	0
13/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.20510	7.20020	889
13/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.61200	0.60900	0
13/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.57200	0.56900	0
13/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.65300	0.65000	0
13/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13300	0.13300	0
13/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.42800	0.43300	0
13/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04800	0.05000	0
13/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06700	0.06900	0
13/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05700	0.05900	0
13/06/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.22500	7.21990	0
13/06/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.27700	0.00000	0
13/06/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.25700	0.00000	0
13/06/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.29700	0.00000	0
13/06/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.27200	0.00000	0
13/06/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.33200	0.00000	0
13/06/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.30200	0.00000	0
13/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.14170	8.11400	0
13/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.32000	1.30500	0
13/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.29300	1.27800	0
13/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.34800	1.33300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.45600	0.46900	0
13/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.50100	0.51400	0
13/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.47800	0.49100	0
13/06/2011	CAD/ R On 13 June 2011			Foreign Exchange Future	6.95350	6.95370	0
13/06/2011	CAD/ R On 13 June 2011	6.90	C	Foreign Exchange Future	0.05400	0.06600	0
13/06/2011	CAD/ R On 13 June 2011	6.95	C	Foreign Exchange Future	0.00400	0.03200	0
13/06/2011	CAD/ R On 13 June 2011	6.85	C	Foreign Exchange Future	0.10400	0.10800	0
13/06/2011	CAD/ R On 13 June 2011	6.85	P	Foreign Exchange Future	0.00100	0.00400	0
13/06/2011	CAD/ R On 13 June 2011	6.95	P	Foreign Exchange Future	0.00100	0.02800	0
13/06/2011	CAD/ R On 13 June 2011	6.90	P	Foreign Exchange Future	0.00100	0.01200	0
13/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.02880	7.03510	800
13/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.09000	0.10100	0
13/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07800	0.08900	0
13/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.10400	0.11600	0
13/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.27500	0.28100	0
13/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.34900	0.35400	0
13/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.31100	0.31600	0
13/06/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.10850	7.11500	0
13/06/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19700	0.00000	0
13/06/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.21500	0.00000	0
13/06/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18100	0.00000	0
13/06/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.37300	0.00000	0
13/06/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.30700	0.00000	0
13/06/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.33900	0.00000	0
13/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.02960	0.02640	22,388
13/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.11270	0.11810	21,898
13/06/2011	CHF / R On 13 June 2011			Foreign Exchange Future	8.11350	8.06920	0
13/06/2011	CHF / R On 13 June 2011	7.10	C	Foreign Exchange Future	1.01400	0.96900	0
13/06/2011	CHF / R On 13 June 2011	7.15	C	Foreign Exchange Future	0.96400	0.91900	0
13/06/2011	CHF / R On 13 June 2011	7.05	C	Foreign Exchange Future	1.06400	1.01900	0
13/06/2011	CHF / R On 13 June 2011	7.05	P	Foreign Exchange Future	0.00100	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	CHF / R On 13 June 2011	7.15	P	Foreign Exchange Future	0.00100	0.00000	0
13/06/2011	CHF / R On 13 June 2011	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
13/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.23310	8.18700	950
13/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.64300	0.60500	0
13/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.60300	0.56600	0
13/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.68500	0.64500	0
13/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.05200	0.05800	0
13/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.07000	0.07900	0
13/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.06000	0.06800	0
13/06/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.35210	8.30530	50
13/06/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.40100	0.00000	0
13/06/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.37800	0.00000	0
13/06/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.42500	0.00000	0
13/06/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.32300	0.00000	0
13/06/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.37600	0.00000	0
13/06/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.34900	0.00000	0
13/06/2011	RAIN On 13 June 2011			Foreign Exchange Future	13,840.02000	13,841.42000	0
13/06/2011	RAIN On 13 June 2011	13500.00	C	Foreign Exchange Future	340.00000	341.40000	0
13/06/2011	RAIN On 13 June 2011	13500.01	C	Foreign Exchange Future	340.00000	341.40000	0
13/06/2011	RAIN On 13 June 2011	13499.99	C	Foreign Exchange Future	340.00000	341.40000	0
13/06/2011	RAIN On 13 June 2011	13499.99	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	RAIN On 13 June 2011	13500.01	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	RAIN On 13 June 2011	13500.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,023.67000	14,025.00000	0
13/06/2011	YUAN/R On 13 June 2011			Foreign Exchange Future	1.04780	1.04870	0
13/06/2011	YUAN/R On 13 June 2011	1.05	C	Foreign Exchange Future	0.00000	0.00430	0
13/06/2011	YUAN/R On 13 June 2011	1.00	C	Foreign Exchange Future	0.04780	0.04870	0
13/06/2011	YUAN/R On 13 June 2011	1.10	C	Foreign Exchange Future	0.00000	0.00010	0
13/06/2011	YUAN/R On 13 June 2011	1.10	P	Foreign Exchange Future	0.05220	0.05140	0
13/06/2011	YUAN/R On 13 June 2011	1.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/06/2011	YUAN/R On 13 June 2011	1.05	P	Foreign Exchange Future	0.00220	0.00560	0
13/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06450	1.06490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01940	0.02010	0
13/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03840	0.03920	0
13/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00980	0.01030	0
13/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09530	0.09540	0
13/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02390	0.02430	0
13/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05490	0.05520	0
13/06/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.08280	1.08350	0
13/06/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.04000	0.00000	0
13/06/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02580	0.00000	0
13/06/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.06240	0.00000	0
13/06/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02960	0.00000	0
13/06/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09300	0.00000	0
13/06/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05720	0.00000	0
14/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.85670	6.88640	351,732
14/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02500	0.02600	0
14/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02300	0.02400	0
14/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.02600	0.02800	3,000
14/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.03600	0.03900	2,800
14/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07200	0.07700	5,000
14/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.23600	0.25600	0
14/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.19000	0.20400	5,250
14/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06600	0.07100	10,000
14/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05000	0.05400	200
14/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.29500	0.31600	0
14/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36000	0.38300	6,060
14/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.12800	0.13700	6,060
14/06/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.10500	0.11300	5,250
14/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00100	0.00200	0
14/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.08700	0.09300	500
14/06/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.44800	0.42700	0
14/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.53000	0.50700	0
14/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.94400	2.91600	0
14/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.37100	0.35100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13800	0.13000	5,000
14/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10300	0.09700	0
14/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.79300	0.76800	0
14/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.23300	0.21800	10,000
14/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.65900	0.63500	0
14/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17900	0.17000	10,000
14/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.61500	0.59100	2,800
14/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.16900	1.14200	0
14/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.97900	0.95300	0
14/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.26600	1.23800	0
14/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.21800	1.19000	0
14/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.95150	6.98150	43,958
14/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18100	0.18900	0
14/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17000	0.17800	0
14/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19200	0.20200	0
14/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.40800	0.42800	6,425
14/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08600	0.09000	2,962
14/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.28300	0.29700	2,962
14/06/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.20500	0.21500	500
14/06/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.50400	0.48400	0
14/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.33200	0.31600	0
14/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.13500	1.10900	0
14/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.54100	0.52100	0
14/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.20700	0.19700	0
14/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.61900	0.59700	0
14/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.58000	0.55800	0
14/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.05100	7.08170	13,308
14/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.38100	0.39600	0
14/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.36100	0.37500	0
14/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.40500	0.42100	0
14/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.39800	0.41400	0
14/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.34700	0.33200	1,000
14/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.34000	0.32500	0
14/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.39600	0.37900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.36600	0.35000	0
14/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.15600	7.18690	2,000
14/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.41100	0.42500	0
14/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.39400	0.40700	0
14/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.42900	0.44300	0
14/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.47300	0.45600	0
14/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.53800	0.52000	0
14/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.50500	0.48800	0
14/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.26820	7.29940	0
14/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.54500	0.56300	0
14/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.52200	0.54100	0
14/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.56800	0.58700	13,000
14/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.50400	0.51900	11,000
14/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.45000	0.43800	0
14/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.53600	0.52000	0
14/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.50400	0.49200	0
14/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.47700	0.46400	0
14/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.37670	7.40810	0
14/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.47100	0.48400	0
14/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.39300	0.40400	300
14/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.45700	0.47000	0
14/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.48600	0.50000	0
14/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.75900	0.74200	0
14/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.01600	0.99600	0
14/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.83000	0.81200	0
14/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.79400	0.77600	0
14/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.35660	8.39070	0
14/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.04900	1.06700	0
14/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.23000	1.25000	200
14/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.03300	1.05100	0
14/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.06600	1.08400	0
14/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.15900	1.14300	0
14/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.87300	0.85900	0
14/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.22600	1.21000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.19200	1.17600	0
14/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.08840	9.11550	0
14/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.39200	1.40900	0
14/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.37600	1.39200	0
14/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.40900	1.42500	0
14/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47100	1.46000	0
14/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.53800	1.52700	0
14/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50400	1.49400	0
14/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.85670	6.88640	407
14/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.12803	0.13745	0
14/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.11606	0.12466	0
14/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14132	0.15163	0
14/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.33462	0.31523	0
14/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.40936	0.38826	0
14/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.37133	0.35105	0
14/06/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.95150	6.98150	0
14/06/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.28310	0.29650	0
14/06/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.26517	0.27779	0
14/06/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.30231	0.32023	0
14/06/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.30081	0.28873	0
14/06/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.36367	0.34629	0
14/06/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.33160	0.31500	0
14/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.23060	11.21430	34,382
14/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.21600	0.21100	0
14/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.20100	0.19600	0
14/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.23200	0.22700	0
14/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.17300	0.16900	3,455
14/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.44100	0.43100	3,455
14/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.08800	0.08700	0
14/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.95700	0.97300	200
14/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.21000	0.21700	0
14/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.59200	0.60500	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.45100	0.46300	0
14/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.52000	0.53200	0
14/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.48500	0.49700	200
14/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.37120	11.35470	9,537
14/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.36200	0.35500	0
14/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.34600	0.34000	0
14/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.37900	0.37200	0
14/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.22100	0.21700	0
14/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.05000	1.06200	250
14/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.60800	0.61700	0
14/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.67500	0.68500	0
14/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.64100	0.65000	0
14/06/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.51700	11.50150	0
14/06/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.61300	0.60300	0
14/06/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.63700	0.62700	0
14/06/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.59000	0.58000	0
14/06/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.57300	0.57900	0
14/06/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.52000	0.52600	0
14/06/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.54600	0.55200	0
14/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.67100	11.65400	0
14/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.62700	0.61900	0
14/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.64600	0.63700	0
14/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.60900	0.60100	0
14/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.83800	0.84700	0
14/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.77500	0.78300	0
14/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.80600	0.81500	0
14/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08520	0.08590	12,290
14/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00603	0.00661	0
14/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00162	0.00183	0
14/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01522	0.01592	0
14/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
14/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41480	11.41410	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00642	0.00593	0
14/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00083	0.00071	0
14/06/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08650	0.08720	0
14/06/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00798	0.00851	0
14/06/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00336	0.00361	0
14/06/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01659	0.01728	0
14/06/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00009	0.00008	0
14/06/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00686	0.00641	0
14/06/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00148	0.00131	0
14/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.90020	9.87470	56,137
14/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.40100	0.38500	0
14/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.36900	0.35500	0
14/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.43400	0.41800	0
14/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.31100	0.29800	3,590
14/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.11300	0.11000	3,590
14/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.61300	0.63500	0
14/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.13400	0.14300	0
14/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.21100	0.22300	0
14/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16900	0.18000	0
14/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.15100	0.16000	0
14/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.00780	9.98220	4,736
14/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.49200	0.47700	0
14/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.52100	0.50600	0
14/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.46400	0.45000	0
14/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30600	0.31800	0
14/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.26300	0.27400	0
14/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.28400	0.29500	0
14/06/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.12100	10.09590	5,000
14/06/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.48800	0.47800	0
14/06/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.51200	0.50200	0
14/06/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.46800	0.45900	0
14/06/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.49700	0.51300	0
14/06/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.44100	0.45600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.46700	0.48200	0
14/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.23770	7.18960	28,046
14/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.61000	0.56500	0
14/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.65600	0.61100	0
14/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.56400	0.52100	0
14/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02600	0.03100	0
14/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01800	0.02100	0
14/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02200	0.02500	0
14/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.25260	7.20510	889
14/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.65200	0.61200	0
14/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.61100	0.57200	0
14/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.69400	0.65300	0
14/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14900	0.13300	0
14/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.39600	0.42800	0
14/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04100	0.04800	0
14/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05800	0.06700	0
14/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04900	0.05700	0
14/06/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.27180	7.22500	0
14/06/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.29600	0.27700	0
14/06/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.27500	0.25700	0
14/06/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.32200	0.29700	0
14/06/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.25000	0.27200	0
14/06/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.30300	0.33200	0
14/06/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.27400	0.30200	0
14/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.22190	8.14170	0
14/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.37400	1.32000	0
14/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.34600	1.29300	0
14/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.40200	1.34800	0
14/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.43000	0.45600	0
14/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.47400	0.50100	0
14/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.45200	0.47800	0
14/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.06660	7.02880	800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.10000	0.09000	0
14/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11500	0.10400	0
14/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.08700	0.07800	0
14/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.32000	0.34900	0
14/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.24800	0.27500	0
14/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.28300	0.31100	0
14/06/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.14710	7.10850	0
14/06/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21200	0.19700	0
14/06/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.23000	0.21500	0
14/06/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19400	0.18100	0
14/06/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.34700	0.37300	0
14/06/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.28300	0.30700	0
14/06/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.31500	0.33900	0
14/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03160	0.02960	22,388
14/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10530	0.11270	21,898
14/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.13830	8.23310	952
14/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.56500	0.64300	0
14/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.60400	0.68500	0
14/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.52700	0.60300	0
14/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.08900	0.07000	0
14/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06600	0.05200	0
14/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.07700	0.06000	0
14/06/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.25640	8.35210	50
14/06/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.35400	0.40100	0
14/06/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.33600	0.37800	0
14/06/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.37400	0.42500	0
14/06/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.36800	0.32300	0
14/06/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.43000	0.37600	0
14/06/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.39800	0.34900	0
14/06/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,005.99000	14,023.67000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06060	1.06450	0
14/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01810	0.01940	0
14/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00910	0.00980	0
14/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03610	0.03840	0
14/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02550	0.02390	0
14/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09850	0.09530	0
14/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05750	0.05490	0
14/06/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.07800	1.08280	0
14/06/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03790	0.04000	0
14/06/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02440	0.02580	0
14/06/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.05930	0.06240	0
14/06/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.03130	0.02960	0
14/06/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09640	0.09300	0
14/06/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05990	0.05720	0
15/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.89400	6.85670	354,226
15/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02600	0.02500	0
15/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02400	0.02300	0
15/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.02800	0.02600	3,000
15/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.03900	0.03600	2,800
15/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07800	0.07200	5,000
15/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.26000	0.23600	0
15/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.20700	0.19000	5,250
15/06/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.42500	0.00000	0
15/06/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.29000	0.00000	0
15/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05400	0.05000	200
15/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.32100	0.29500	0
15/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07100	0.06600	10,000
15/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.38800	0.36000	6,060
15/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.14000	0.12800	6,060
15/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00100	0
15/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09500	0.08700	6,440
15/06/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11500	0.10500	6,000
15/06/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.23300	0.00000	1,980

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.08100	0.00000	5,940
15/06/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.42100	0.44800	0
15/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.50100	0.53000	0
15/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.90800	2.94400	0
15/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.34600	0.37100	0
15/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.76000	0.79300	0
15/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12700	0.13800	5,000
15/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.09400	0.10300	0
15/06/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.14600	0.00000	1,980
15/06/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.18900	0.00000	0
15/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.21300	0.23300	10,000
15/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.62700	0.65900	0
15/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.16600	0.17900	10,000
15/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.58400	0.61500	2,800
15/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.13400	1.16900	0
15/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.94500	0.97900	0
15/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.23000	1.26600	0
15/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.18200	1.21800	0
15/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.98990	6.95150	45,171
15/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.19100	0.18100	0
15/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17900	0.17000	0
15/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20300	0.19200	0
15/06/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21600	0.20500	500
15/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.29900	0.28300	2,962
15/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.43200	0.40800	6,425
15/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09000	0.08600	2,962
15/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.30900	0.33200	0
15/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.10000	1.13500	0
15/06/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.47600	0.50400	0
15/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.51300	0.54100	0
15/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.19200	0.20700	0
15/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.58900	0.61900	0
15/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.55100	0.58000	0
15/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.09160	7.05100	13,308

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.40200	0.38100	0
15/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.37900	0.36100	0
15/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.42700	0.40500	0
15/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.42000	0.39800	0
15/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.32800	0.34700	1,000
15/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.32100	0.34000	0
15/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.37300	0.39600	0
15/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.34600	0.36600	0
15/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.20010	7.15600	2,000
15/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.42900	0.41100	0
15/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.41100	0.39400	0
15/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.44700	0.42900	0
15/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.44700	0.47300	0
15/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.51100	0.53800	0
15/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.47900	0.50500	0
15/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.31140	7.26820	0
15/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.56600	0.54500	0
15/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.54300	0.52200	0
15/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.59000	0.56800	13,000
15/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.52100	0.50400	11,000
15/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.42900	0.45000	0
15/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.51000	0.53600	0
15/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.48200	0.50400	0
15/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.45500	0.47700	0
15/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.41910	7.37670	0
15/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.48500	0.47100	0
15/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.40400	0.39300	300
15/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.47000	0.45700	0
15/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.50000	0.48600	0
15/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.73100	0.75900	0
15/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.98500	1.01600	0
15/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.80100	0.83000	0
15/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.76600	0.79400	0
15/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.39580	8.35660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.05900	1.04900	0
15/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.24300	1.23000	200
15/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.07600	1.06600	0
15/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.04300	1.03300	0
15/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.19700	1.22600	0
15/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.13000	1.15900	0
15/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.84700	0.87300	0
15/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.16300	1.19200	0
15/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.12760	9.08840	0
15/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.39900	1.39200	0
15/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.38300	1.37600	0
15/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.41600	1.40900	0
15/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.43800	1.47100	0
15/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.50500	1.53800	0
15/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.47100	1.50400	0
15/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.89400	6.85670	407
15/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13965	0.12803	0
15/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12658	0.11606	0
15/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.15412	0.14132	0
15/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.31012	0.33462	0
15/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.38258	0.40936	0
15/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.34565	0.37133	0
15/06/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.98990	6.95150	5
15/06/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.29914	0.28310	0
15/06/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.28022	0.26517	0
15/06/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.32311	0.30231	0
15/06/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.28321	0.30081	0
15/06/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.34032	0.36367	0
15/06/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.30924	0.33160	0
15/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.19190	11.23060	34,282
15/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.20000	0.21600	0
15/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.18600	0.20100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.21600	0.23200	0
15/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.16000	0.17300	7,055
15/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.08000	0.08800	0
15/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.41600	0.44100	3,455
15/06/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.76600	0.00000	0
15/06/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.44500	0.00000	0
15/06/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.30900	0.00000	1,200
15/06/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.20300	0.00000	1,200
15/06/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.31700	0.00000	0
15/06/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.07400	0.00000	3,600
15/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.98800	0.95700	200
15/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.22400	0.21000	0
15/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.61800	0.59200	100
15/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.47400	0.45100	0
15/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.54400	0.52000	0
15/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.50800	0.48500	200
15/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.33360	11.37120	9,537
15/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.34500	0.36200	0
15/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.32900	0.34600	0
15/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.36100	0.37900	0
15/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.20900	0.22100	0
15/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.07500	1.05000	250
15/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.62700	0.60800	0
15/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.69500	0.67500	0
15/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.66100	0.64100	0
15/06/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.48260	11.51700	0
15/06/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.59300	0.61300	0
15/06/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.61700	0.63700	0
15/06/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.57100	0.59000	0
15/06/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.58800	0.57300	0
15/06/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.53400	0.52000	0
15/06/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.56000	0.54600	0
15/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.64090	11.67100	0
15/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.60900	0.62700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.59200	0.60900	0
15/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.62700	0.64600	0
15/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.78600	0.77500	0
15/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.85100	0.83800	0
15/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.81800	0.80600	0
15/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08550	0.08520	12,290
15/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00625	0.00603	0
15/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00168	0.00162	0
15/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01552	0.01522	0
15/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41450	11.41480	0
15/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
15/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00618	0.00642	0
15/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00075	0.00083	0
15/06/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08680	0.08650	0
15/06/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00819	0.00798	0
15/06/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00345	0.00336	0
15/06/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01688	0.01659	0
15/06/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00008	0.00009	0
15/06/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00665	0.00686	0
15/06/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00139	0.00148	0
15/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.83040	9.90020	56,812
15/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.35300	0.40100	0
15/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.32300	0.36900	0
15/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.38300	0.43400	0
15/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.27000	0.31100	4,960
15/06/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.12500	0.00000	4,110
15/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.09700	0.11300	3,590
15/06/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.59800	0.00000	0
15/06/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.06800	0.00000	4,110
15/06/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.54500	0.00000	0
15/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.66700	0.61300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.15300	0.13400	1,370
15/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.24000	0.21100	0
15/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.19300	0.16900	0
15/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.17300	0.15100	0
15/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.94010	10.00780	4,736
15/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.44700	0.49200	0
15/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.42100	0.46400	0
15/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.47400	0.52100	0
15/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.28400	0.26300	0
15/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.33100	0.30600	0
15/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.30700	0.28400	0
15/06/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.05620	10.12100	5,000
15/06/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.45400	0.48800	0
15/06/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.47400	0.51200	0
15/06/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.43500	0.46800	0
15/06/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.52900	0.49700	0
15/06/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.46800	0.44100	0
15/06/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.49800	0.46700	0
15/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.26980	7.23770	28,046
15/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.63900	0.61000	0
15/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.59300	0.56400	0
15/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.68500	0.65600	0
15/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01500	0.01800	0
15/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02300	0.02600	0
15/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01900	0.02200	0
15/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.28600	7.25260	1,089
15/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.68000	0.65200	0
15/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.63800	0.61100	0
15/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.72300	0.69400	0
15/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.16000	0.14900	0
15/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.37400	0.39600	0
15/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03700	0.04100	0
15/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05200	0.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04400	0.04900	0
15/06/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.30740	7.27180	0
15/06/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.31800	0.29600	0
15/06/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.29300	0.27500	0
15/06/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.34400	0.32200	0
15/06/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.23700	0.25000	0
15/06/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.28600	0.30300	0
15/06/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.26100	0.27400	0
15/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.25530	8.22190	0
15/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.39400	1.37400	0
15/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.36600	1.34600	0
15/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.42300	1.40200	0
15/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.41800	0.43000	0
15/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.46100	0.47400	0
15/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.43900	0.45200	0
15/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.08370	7.06660	800
15/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.11200	0.10000	0
15/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09800	0.08700	0
15/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.12800	0.11500	0
15/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.24400	0.24800	0
15/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.31400	0.32000	0
15/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.27800	0.28300	0
15/06/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.16590	7.14710	0
15/06/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.22000	0.21200	0
15/06/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.23900	0.23000	0
15/06/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20200	0.19400	0
15/06/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.33600	0.34700	0
15/06/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.27300	0.28300	0
15/06/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.30400	0.31500	0
15/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03160	0.03160	22,388
15/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10530	0.10530	21,898

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.13030	8.13830	960
15/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.55700	0.56500	0
15/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.51900	0.52700	0
15/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.59600	0.60400	0
15/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06600	0.06600	0
15/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.08900	0.08900	0
15/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.07700	0.07700	0
15/06/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.24920	8.25640	50
15/06/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.34900	0.35400	0
15/06/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.33000	0.33600	0
15/06/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.36900	0.37400	0
15/06/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.37000	0.36800	0
15/06/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.43100	0.43000	0
15/06/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.40000	0.39800	0
15/06/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,989.13000	14,005.99000	0
15/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06450	1.06060	0
15/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01930	0.01810	0
15/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03840	0.03610	0
15/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00960	0.00910	0
15/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09510	0.09850	0
15/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02390	0.02550	0
15/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05480	0.05750	0
15/06/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.08280	1.07800	0
15/06/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03970	0.03790	0
15/06/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02540	0.02440	0
15/06/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.06230	0.05930	0
15/06/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02950	0.03130	0
15/06/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09260	0.09640	0
15/06/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05690	0.05990	0
17/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.86250	6.89400	359,035
17/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02900	0.02600	0
17/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02700	0.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03100	0.02800	3,000
17/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04100	0.03900	2,800
17/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07900	0.07800	5,000
17/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.24500	0.26000	0
17/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.19900	0.20700	5,250
17/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05600	0.05400	200
17/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30300	0.32100	0
17/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07200	0.07100	10,000
17/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36800	0.38800	6,060
17/06/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.21900	0.23300	1,980
17/06/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.40300	0.42500	0
17/06/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.27300	0.29000	0
17/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.13600	0.14000	6,060
17/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00400	0.00200	0
17/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09400	0.09500	6,440
17/06/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11300	0.11500	6,000
17/06/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.09100	0.08100	5,940
17/06/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.45100	0.42100	0
17/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.53200	0.50100	0
17/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.94200	2.90800	0
17/06/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.16100	0.14600	1,980
17/06/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.20700	0.18900	0
17/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.37400	0.34600	0
17/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.79400	0.76000	0
17/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.14100	0.12700	5,000
17/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10600	0.09400	0
17/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.23700	0.21300	10,000
17/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.66000	0.62700	0
17/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.18300	0.16600	10,000
17/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.61700	0.58400	2,800
17/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.16900	1.13400	0
17/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.97900	0.94500	0
17/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.26500	1.23000	0
17/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.21700	1.18200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.95670	6.98990	46,619
17/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18800	0.19100	0
17/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17700	0.17900	0
17/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20000	0.20300	0
17/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.41700	0.43200	6,425
17/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09100	0.09000	2,962
17/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.29200	0.29900	2,962
17/06/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21300	0.21600	500
17/06/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.50600	0.47600	0
17/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.33500	0.30900	0
17/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.13400	1.10000	0
17/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.54300	0.51300	0
17/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.21000	0.19200	0
17/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.62000	0.58900	0
17/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.58100	0.55100	0
17/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.05720	7.09160	13,308
17/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.38900	0.40200	0
17/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.36900	0.37900	0
17/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.41300	0.42700	0
17/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.40700	0.42000	0
17/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.35000	0.32800	1,000
17/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.34200	0.32100	0
17/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.39800	0.37300	0
17/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.36800	0.34600	0
17/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.16420	7.20010	2,000
17/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.42100	0.42900	0
17/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.40300	0.41100	0
17/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.43900	0.44700	0
17/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.47500	0.44700	0
17/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.53900	0.51100	0
17/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.50700	0.47900	0
17/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.27570	7.31140	0
17/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.55500	0.56600	0
17/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.53300	0.54300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.57800	0.59000	13,000
17/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.51400	0.52100	11,000
17/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.45200	0.42900	0
17/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.53800	0.51000	0
17/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.50700	0.48200	0
17/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.47900	0.45500	0
17/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.38360	7.41910	0
17/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.48100	0.48500	0
17/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.46600	0.47000	0
17/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.40200	0.40400	300
17/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.49600	0.50000	0
17/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.76200	0.73100	0
17/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.01800	0.98500	0
17/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.83200	0.80100	0
17/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.79700	0.76600	0
17/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.36600	8.39580	0
17/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.06300	1.05900	0
17/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.24500	1.24300	200
17/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.04700	1.04300	0
17/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.08000	1.07600	0
17/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.16400	1.13000	0
17/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.87900	0.84700	0
17/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.23100	1.19700	0
17/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.19700	1.16300	0
17/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.09780	9.12760	0
17/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.40800	1.39900	0
17/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.39200	1.38300	0
17/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.42500	1.41600	0
17/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47700	1.43800	0
17/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54400	1.50500	0
17/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.51000	1.47100	0
17/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.86250	6.89400	407
17/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13610	0.13965	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12393	0.12658	0
17/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14957	0.15412	0
17/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.33707	0.31012	0
17/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.41143	0.38258	0
17/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.37360	0.34565	0
17/06/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.95670	6.98990	5
17/06/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.29210	0.29914	0
17/06/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.27401	0.28022	0
17/06/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.31145	0.32311	0
17/06/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.30475	0.28321	0
17/06/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.36731	0.34032	0
17/06/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.33540	0.30924	0
17/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.08550	11.19190	34,392
17/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.16700	0.20000	0
17/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.15400	0.18600	0
17/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.18000	0.21600	0
17/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.13200	0.16000	7,055
17/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.06400	0.08000	0
17/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.35200	0.41600	3,455
17/06/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.67800	0.76600	0
17/06/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.37900	0.44500	0
17/06/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.26300	0.30900	1,200
17/06/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.24400	0.20300	1,200
17/06/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.37800	0.31700	0
17/06/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.09300	0.07400	3,600
17/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.07900	0.98800	200
17/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.26700	0.22400	0
17/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.69700	0.61800	100
17/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.54500	0.47400	0
17/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.61900	0.54400	0
17/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.58200	0.50800	200
17/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.22520	11.33360	9,545
17/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.31300	0.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.29900	0.32900	0
17/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.32800	0.36100	0
17/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.19000	0.20900	0
17/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.16500	1.07500	250
17/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.70300	0.62700	0
17/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.77400	0.69500	0
17/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.73800	0.66100	0
17/06/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.37320	11.48260	0
17/06/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.53900	0.59300	0
17/06/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.52000	0.57100	0
17/06/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.55900	0.61700	0
17/06/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.58600	0.53400	0
17/06/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.64700	0.58800	0
17/06/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.61600	0.56000	0
17/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.52900	11.64090	0
17/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.57200	0.60900	0
17/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.58900	0.62700	0
17/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.55600	0.59200	0
17/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.92700	0.85100	0
17/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.86000	0.78600	0
17/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.89300	0.81800	0
17/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08570	0.08550	12,290
17/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00639	0.00625	0
17/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00171	0.00168	0
17/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01572	0.01552	0
17/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
17/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41430	11.41450	0
17/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
17/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00601	0.00618	0
17/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00069	0.00075	0
17/06/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08700	0.08680	0
17/06/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00832	0.00819	0
17/06/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01708	0.01688	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00349	0.00345	0
17/06/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00649	0.00665	0
17/06/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00132	0.00139	0
17/06/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00008	0.00008	0
17/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.79310	9.83040	56,812
17/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.33200	0.35300	0
17/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.30500	0.32300	0
17/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.36200	0.38300	0
17/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.25400	0.27000	4,960
17/06/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.11600	0.12500	4,110
17/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.08900	0.09700	3,590
17/06/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.56900	0.59800	0
17/06/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.07600	0.06800	4,110
17/06/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.57300	0.54500	0
17/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.69600	0.66700	0
17/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.16900	0.15300	1,370
17/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.26100	0.24000	0
17/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.21200	0.19300	0
17/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.18900	0.17300	0
17/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.90140	9.94010	4,736
17/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.43000	0.44700	0
17/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.40500	0.42100	0
17/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.45700	0.47400	0
17/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.30600	0.28400	0
17/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.35400	0.33100	0
17/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.32900	0.30700	0
17/06/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.01670	10.05620	5,000
17/06/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.44200	0.45400	0
17/06/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.42400	0.43500	0
17/06/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.46100	0.47400	0
17/06/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.49400	0.46800	0
17/06/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.55700	0.52900	0
17/06/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.52500	0.49800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.20350	7.26980	28,046
17/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.57700	0.63900	0
17/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.62300	0.68500	0
17/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.53200	0.59300	0
17/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02900	0.02300	0
17/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.01500	0
17/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02400	0.01900	0
17/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.21940	7.28600	1,089
17/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.62200	0.68000	0
17/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.58200	0.63800	0
17/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.66400	0.72300	0
17/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13500	0.16000	0
17/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.41600	0.37400	0
17/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04500	0.03700	0
17/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06300	0.05200	0
17/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05300	0.04400	0
17/06/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.24270	7.30740	0
17/06/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.28300	0.31800	0
17/06/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.30800	0.34400	0
17/06/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.26300	0.29300	0
17/06/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.32000	0.28600	0
17/06/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.26500	0.23700	0
17/06/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.29000	0.26100	0
17/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.20620	8.25530	0
17/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.36100	1.39400	0
17/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.33400	1.36600	0
17/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.39000	1.42300	0
17/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.43400	0.41800	0
17/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.47800	0.46100	0
17/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.45500	0.43900	0
17/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.99210	7.08370	800
17/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08600	0.11200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07500	0.09800	0
17/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09900	0.12800	0
17/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.30700	0.24400	0
17/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.38300	0.31400	0
17/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.34400	0.27800	0
17/06/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.07230	7.16590	0
17/06/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.18800	0.22000	0
17/06/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17300	0.20200	0
17/06/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.20500	0.23900	0
17/06/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.33300	0.27300	0
17/06/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.40100	0.33600	0
17/06/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.36600	0.30400	0
17/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03200	0.03160	22,388
17/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10720	0.10530	21,898
17/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.10440	8.13030	960
17/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.53700	0.55700	0
17/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.50000	0.51900	0
17/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.57600	0.59600	0
17/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.07200	0.06600	0
17/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.09600	0.08900	0
17/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.08300	0.07700	0
17/06/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.22320	8.24920	50
17/06/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.33700	0.34900	0
17/06/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.35600	0.36900	0
17/06/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.31900	0.33000	0
17/06/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.44600	0.43100	0
17/06/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.38300	0.37000	0
17/06/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.41400	0.40000	0
17/06/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,944.06000	13,989.13000	0
17/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06230	1.06450	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01920	0.01930	0
17/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03780	0.03840	0
17/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00970	0.00960	0
17/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09740	0.09510	0
17/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02550	0.02390	0
17/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05690	0.05480	0
17/06/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.08060	1.08280	0
17/06/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03990	0.03970	0
17/06/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.06190	0.06230	0
17/06/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02580	0.02540	0
17/06/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09520	0.09260	0
17/06/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.03130	0.02950	0
17/06/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05930	0.05690	0
20/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.86810	6.86250	359,607
20/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02700	0.02900	0
20/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02500	0.02700	0
20/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.02900	0.03100	3,000
20/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.03900	0.04100	2,800
20/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07600	0.07900	5,000
20/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.24300	0.24500	0
20/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.19600	0.19900	5,250
20/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06900	0.07200	10,000
20/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05400	0.05600	200
20/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.30200	0.30300	0
20/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.36800	0.36800	6,060
20/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.13300	0.13600	6,060
20/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00400	0.00400	0
20/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09100	0.09400	6,440
20/06/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.21600	0.21900	1,980
20/06/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11000	0.11300	6,000
20/06/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.40300	0.40300	0
20/06/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.27100	0.27300	0
20/06/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.15300	0.16100	1,980

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.19800	0.20700	0
20/06/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.08500	0.09100	5,940
20/06/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.44200	0.45100	0
20/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.52300	0.53200	0
20/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.93600	2.94200	0
20/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.36500	0.37400	0
20/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.13400	0.14100	5,000
20/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10000	0.10600	0
20/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.78600	0.79400	0
20/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.22800	0.23700	10,000
20/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.65100	0.66000	0
20/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17500	0.18300	10,000
20/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.60800	0.61700	2,800
20/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.16100	1.16900	0
20/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.97100	0.97900	0
20/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.25700	1.26500	0
20/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.20900	1.21700	0
20/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.96250	6.95670	47,008
20/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18600	0.18800	0
20/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.29000	0.29200	2,962
20/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17400	0.17700	0
20/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19700	0.20000	0
20/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.41600	0.41700	6,425
20/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08900	0.09100	2,962
20/06/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21000	0.21300	500
20/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.32800	0.33500	0
20/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.12700	1.13400	0
20/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.53500	0.54300	0
20/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.20400	0.21000	0
20/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.61200	0.62000	0
20/06/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.49800	0.50600	0
20/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.57400	0.58100	0
20/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.06240	7.05720	13,308
20/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.39000	0.38900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.37000	0.36900	0
20/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.41400	0.41300	0
20/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.40700	0.40700	0
20/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.34500	0.35000	1,000
20/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.33800	0.34200	0
20/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.39400	0.39800	0
20/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.36400	0.36800	0
20/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.16930	7.16420	2,000
20/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.42200	0.42100	0
20/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.40500	0.40300	0
20/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.44100	0.43900	0
20/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.47200	0.47500	0
20/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.53600	0.53900	0
20/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.50300	0.50700	0
20/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.28090	7.27570	0
20/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.55700	0.55500	0
20/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.51600	0.51400	11,000
20/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.53500	0.53300	0
20/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.58000	0.57800	13,000
20/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.44900	0.45200	0
20/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.53500	0.53800	0
20/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.50400	0.50700	0
20/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.47600	0.47900	0
20/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.38890	7.38360	0
20/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.48200	0.48100	0
20/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.46800	0.46600	0
20/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.49800	0.49600	0
20/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.40300	0.40200	300
20/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.75900	0.76200	0
20/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.01400	1.01800	0
20/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.82900	0.83200	0
20/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.79300	0.79700	0
20/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.37250	8.36600	0
20/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.06700	1.06300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.05100	1.04700	0
20/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.25000	1.24500	200
20/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.08400	1.08000	0
20/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.16200	1.16400	0
20/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.87800	0.87900	0
20/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.22900	1.23100	0
20/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.19500	1.19700	0
20/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.10430	9.09780	0
20/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.41200	1.40800	0
20/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.39600	1.39200	0
20/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.42800	1.42500	0
20/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47400	1.47700	0
20/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54200	1.54400	0
20/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50800	1.51000	0
20/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.86810	6.86250	407
20/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.13299	0.13610	0
20/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.12083	0.12393	0
20/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14647	0.14957	0
20/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.32837	0.33707	0
20/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.40273	0.41143	0
20/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.36489	0.37360	0
20/06/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.96250	6.95670	5
20/06/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.28980	0.29210	0
20/06/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.27159	0.27401	0
20/06/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.30929	0.31145	0
20/06/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.29679	0.30475	0
20/06/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.35909	0.36731	0
20/06/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.32730	0.33540	0
20/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.12500	11.08550	34,581
20/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.17500	0.16700	0
20/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.16200	0.15400	0
20/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.18900	0.18000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.13800	0.13200	7,055
20/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.06700	0.06400	0
20/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.37000	0.35200	3,455
20/06/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.70600	0.67800	0
20/06/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.27500	0.26300	1,200
20/06/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.39800	0.37900	0
20/06/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.22300	0.24400	1,200
20/06/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.35000	0.37800	0
20/06/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.08100	0.09300	3,600
20/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.04200	1.07900	200
20/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.24500	0.26700	0
20/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.66300	0.69700	100
20/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.51400	0.54500	0
20/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.58700	0.61900	0
20/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.55000	0.58200	200
20/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.26480	11.22520	9,545
20/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.32100	0.31300	0
20/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.30700	0.29900	0
20/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.33600	0.32800	0
20/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.19400	0.19000	0
20/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.12900	1.16500	250
20/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.67100	0.70300	0
20/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.74200	0.77400	0
20/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.70600	0.73800	0
20/06/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.41210	11.37320	0
20/06/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.55400	0.53900	0
20/06/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.57400	0.55900	0
20/06/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.53400	0.52000	0
20/06/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.62200	0.64700	0
20/06/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.56200	0.58600	0
20/06/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.59200	0.61600	0
20/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.56870	11.52900	0
20/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.58200	0.57200	0
20/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.56500	0.55600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.59900	0.58900	0
20/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.83000	0.86000	0
20/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.89600	0.92700	0
20/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.86300	0.89300	0
20/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08560	0.08570	12,290
20/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00628	0.00639	0
20/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00164	0.00171	0
20/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01562	0.01572	0
20/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
20/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41440	11.41430	0
20/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00604	0.00601	0
20/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00068	0.00069	0
20/06/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08690	0.08700	0
20/06/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00822	0.00832	0
20/06/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00342	0.00349	0
20/06/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01698	0.01708	0
20/06/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00008	0.00008	0
20/06/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00652	0.00649	0
20/06/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00132	0.00132	0
20/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.80420	9.79310	57,064
20/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.33400	0.33200	0
20/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.30500	0.30500	0
20/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.36400	0.36200	0
20/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.25300	0.25400	4,960
20/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.08700	0.08900	3,590
20/06/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.57500	0.56900	0
20/06/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.11400	0.11600	4,110
20/06/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.56000	0.57300	0
20/06/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.07100	0.07600	4,110
20/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.68300	0.69600	0
20/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.16000	0.16900	1,370

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.24900	0.26100	0
20/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.20100	0.21200	0
20/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.18000	0.18900	0
20/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.91180	9.90140	4,736
20/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.43300	0.43000	0
20/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.45900	0.45700	0
20/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.40700	0.40500	0
20/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.34500	0.35400	0
20/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.29700	0.30600	0
20/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.32100	0.32900	0
20/06/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.02600	10.01670	5,000
20/06/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.44500	0.44200	0
20/06/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.46400	0.46100	0
20/06/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.42600	0.42400	0
20/06/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.55000	0.55700	0
20/06/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.48800	0.49400	0
20/06/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.51900	0.52500	0
20/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.18310	7.20350	28,446
20/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.55800	0.57700	0
20/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.51300	0.53200	0
20/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.60300	0.62300	0
20/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.02000	0
20/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03000	0.02900	0
20/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02500	0.02400	0
20/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.19940	7.21940	1,089
20/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.60400	0.62200	0
20/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.56400	0.58200	0
20/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.64600	0.66400	0
20/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12600	0.13500	0
20/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.42700	0.41600	0
20/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04700	0.04500	0
20/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06500	0.06300	0
20/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05500	0.05300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.22130	7.24270	0
20/06/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.27100	0.28300	0
20/06/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.25200	0.26300	0
20/06/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.29600	0.30800	0
20/06/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.27500	0.26500	0
20/06/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.33100	0.32000	0
20/06/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.30000	0.29000	0
20/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.18280	8.20620	0
20/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.34300	1.36100	0
20/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.31600	1.33400	0
20/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.37100	1.39000	0
20/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.43800	0.43400	0
20/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48300	0.47800	0
20/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46000	0.45500	0
20/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	6.99050	6.99210	800
20/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08000	0.08600	0
20/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09300	0.09900	0
20/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.06900	0.07500	0
20/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.37900	0.38300	0
20/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.30300	0.30700	0
20/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.34000	0.34400	0
20/06/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.07110	7.07230	0
20/06/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.18100	0.18800	0
20/06/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.19800	0.20500	0
20/06/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.16600	0.17300	0
20/06/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.39500	0.40100	0
20/06/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.32700	0.33300	0
20/06/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.36000	0.36600	0
20/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03110	0.03200	22,388
20/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10910	0.10720	21,898
20/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.16690	8.10440	960

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.58300	0.53700	0
20/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.62400	0.57600	0
20/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.54400	0.50000	0
20/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.07700	0.09600	0
20/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.05700	0.07200	0
20/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.06600	0.08300	0
20/06/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.28700	8.22320	50
20/06/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.35900	0.33700	0
20/06/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.33900	0.31900	0
20/06/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.38100	0.35600	0
20/06/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.34400	0.38300	0
20/06/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.40200	0.44600	0
20/06/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.37200	0.41400	0
20/06/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,954.05000	13,944.06000	0
20/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.06220	1.06230	0
20/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03680	0.03780	0
20/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01850	0.01920	0
20/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00930	0.00970	0
20/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02460	0.02550	0
20/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09710	0.09740	0
20/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05630	0.05690	0
20/06/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.08060	1.08060	0
20/06/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03900	0.03990	0
20/06/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02510	0.02580	0
20/06/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.06090	0.06190	0
20/06/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.03030	0.03130	0
20/06/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09450	0.09520	0
20/06/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05840	0.05930	0
21/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.83310	6.86810	361,155
21/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02400	0.02700	0
21/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02200	0.02500	0
21/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.02600	0.02900	3,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.03500	0.03900	2,800
21/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.06800	0.07600	5,000
21/06/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.19700	0.21600	1,980
21/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.08200	0.09100	8,880
21/06/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09900	0.11000	6,000
21/06/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.37600	0.40300	0
21/06/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.24900	0.27100	0
21/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.22200	0.24300	980
21/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.17900	0.19600	5,250
21/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.04800	0.05400	200
21/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.27800	0.30200	0
21/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06200	0.06900	10,000
21/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.34100	0.36800	6,060
21/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.12000	0.13300	6,060
21/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00400	0.00400	0
21/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.54900	0.52300	0
21/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.97100	2.93600	0
21/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.38700	0.36500	0
21/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.81500	0.78600	0
21/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.14500	0.13400	5,980
21/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10800	0.10000	0
21/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.24600	0.22800	10,000
21/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.67900	0.65100	0
21/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.18900	0.17500	10,000
21/06/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.16600	0.15300	1,980
21/06/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.21400	0.19800	0
21/06/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.09300	0.08500	8,880
21/06/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.46600	0.44200	0
21/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.63500	0.60800	2,800
21/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.19300	1.16100	0
21/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.00200	0.97100	0
21/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.28900	1.25700	0
21/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.24100	1.20900	0
21/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.92700	6.96250	47,233

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.17300	0.18600	0
21/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08200	0.08900	2,962
21/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.27100	0.29000	2,962
21/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.16200	0.17400	0
21/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18400	0.19700	0
21/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.39200	0.41600	6,425
21/06/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19600	0.21000	500
21/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.15500	1.12700	0
21/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.55700	0.53500	0
21/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.21500	0.20400	0
21/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.63500	0.61200	0
21/06/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.51900	0.49800	0
21/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.34400	0.32800	0
21/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.59600	0.57400	0
21/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.02600	7.06240	13,308
21/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.37000	0.39000	0
21/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.35000	0.37000	0
21/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.39300	0.41400	0
21/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.38600	0.40700	0
21/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.36000	0.34500	1,000
21/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35300	0.33800	0
21/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.41000	0.39400	0
21/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.38000	0.36400	0
21/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.13170	7.16930	2,000
21/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.40300	0.42200	0
21/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.38600	0.40500	0
21/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.42000	0.44100	0
21/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.48800	0.47200	0
21/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.55400	0.53600	0
21/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.52100	0.50300	0
21/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.24340	7.28090	0
21/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.53400	0.55700	0
21/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.51300	0.53500	0
21/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.49400	0.51600	11,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.55600	0.58000	13,000
21/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.46300	0.44900	0
21/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.55100	0.53500	0
21/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.52000	0.50400	0
21/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.49100	0.47600	0
21/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.35180	7.38890	0
21/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.46300	0.48200	0
21/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.44900	0.46800	0
21/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.38600	0.40300	300
21/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.47800	0.49800	0
21/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.77600	0.75900	0
21/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.03400	1.01400	0
21/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.84700	0.82900	0
21/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.81100	0.79300	0
21/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.33890	8.37250	0
21/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.04400	1.06700	0
21/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.22300	1.25000	200
21/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.02800	1.05100	0
21/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.06100	1.08400	0
21/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.17200	1.16200	0
21/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.88400	0.87800	0
21/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.23900	1.22900	0
21/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20500	1.19500	0
21/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07070	9.10430	0
21/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.38600	1.41200	0
21/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.40200	1.42800	0
21/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.37000	1.39600	0
21/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54900	1.54200	0
21/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.48100	1.47400	0
21/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.51500	1.50800	0
21/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.83310	6.86810	407
21/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.12007	0.13299	0
21/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.10891	0.12083	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.13249	0.14647	0
21/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.34939	0.32837	0
21/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.42581	0.40273	0
21/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.38697	0.36489	0
21/06/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.92700	6.96250	15
21/06/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.27133	0.28980	0
21/06/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.25404	0.27159	0
21/06/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.28988	0.30929	0
21/06/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.31288	0.29679	0
21/06/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.37704	0.35909	0
21/06/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.34433	0.32730	0
21/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.07190	11.12500	34,542
21/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.15600	0.17500	0
21/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.14500	0.16200	0
21/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.16900	0.18900	0
21/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.12300	0.13800	8,945
21/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.06000	0.06700	0
21/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.33700	0.37000	3,455
21/06/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.66100	0.70600	0
21/06/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.36400	0.39800	0
21/06/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.24800	0.27500	1,200
21/06/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.42100	0.00000	0
21/06/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.28800	0.00000	630
21/06/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.19900	0.00000	630
21/06/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.31600	0.00000	0
21/06/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.24200	0.22300	1,200
21/06/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.37600	0.35000	0
21/06/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.08900	0.08100	5,490
21/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.08800	1.04200	200
21/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.26500	0.24500	0
21/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.70100	0.66300	100
21/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.54700	0.51400	0
21/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.62300	0.58700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.58400	0.55000	200
21/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.21130	11.26480	9,545
21/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.29700	0.32100	0
21/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.28400	0.30700	0
21/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.31200	0.33600	0
21/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.17800	0.19400	0
21/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.16700	1.12900	250
21/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.70100	0.67100	0
21/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.77300	0.74200	0
21/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.73600	0.70600	0
21/06/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.35750	11.41210	0
21/06/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.52800	0.55400	0
21/06/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.50900	0.53400	0
21/06/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.54700	0.57400	0
21/06/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.59000	0.56200	0
21/06/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.65200	0.62200	0
21/06/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.62100	0.59200	0
21/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.51210	11.56870	0
21/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.55500	0.58200	0
21/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.57200	0.59900	0
21/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.53900	0.56500	0
21/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.92700	0.89600	0
21/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.86000	0.83000	0
21/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.89300	0.86300	0
21/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08530	0.08560	12,290
21/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00603	0.00628	0
21/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00155	0.00164	0
21/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01532	0.01562	0
21/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41470	11.41440	0
21/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
21/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00625	0.00604	0
21/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00073	0.00068	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08660	0.08690	0
21/06/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00799	0.00822	0
21/06/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01668	0.01698	0
21/06/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00330	0.00342	0
21/06/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00670	0.00652	0
21/06/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00008	0.00008	0
21/06/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00139	0.00132	0
21/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.79750	9.80420	59,671
21/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.32700	0.33400	0
21/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.29800	0.30500	0
21/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.35600	0.36400	0
21/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.24700	0.25300	5,655
21/06/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.10600	0.11400	6,195
21/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.07800	0.08700	3,590
21/06/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.56700	0.57500	0
21/06/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.07000	0.07100	6,195
21/06/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.55900	0.56000	0
21/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.68100	0.68300	0
21/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.15900	0.16000	2,065
21/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.25000	0.24900	0
21/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.20100	0.20100	0
21/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.18000	0.18000	0
21/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.90500	9.91180	4,736
21/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.42100	0.43300	0
21/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.39600	0.40700	0
21/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.44700	0.45900	0
21/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.29200	0.29700	0
21/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.34100	0.34500	0
21/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.31600	0.32100	0
21/06/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.01820	10.02600	5,000
21/06/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.43200	0.44500	0
21/06/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.41300	0.42600	0
21/06/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.45100	0.46400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.48300	0.48800	0
21/06/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.54500	0.55000	0
21/06/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.51400	0.51900	0
21/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.16780	7.18310	28,446
21/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.54300	0.55800	0
21/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.58800	0.60300	0
21/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.49800	0.51300	0
21/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.03000	0.03000	0
21/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.02000	0
21/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02500	0.02500	0
21/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.18460	7.19940	1,089
21/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.59200	0.60400	0
21/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.55200	0.56400	0
21/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.63300	0.64600	0
21/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12100	0.12600	0
21/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.43600	0.42700	0
21/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04800	0.04700	0
21/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06700	0.06500	0
21/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05700	0.05500	0
21/06/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.20680	7.22130	0
21/06/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.26500	0.27100	0
21/06/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.28500	0.29600	0
21/06/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.24600	0.25200	0
21/06/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.33900	0.33100	0
21/06/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.27800	0.27500	0
21/06/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.30800	0.30000	0
21/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.17560	8.18280	0
21/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.34100	1.34300	0
21/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.31400	1.31600	0
21/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.36900	1.37100	0
21/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44300	0.43800	0
21/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48800	0.48300	0
21/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46500	0.46000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.01120	6.99050	800
21/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08500	0.08000	0
21/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07300	0.06900	0
21/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09800	0.09300	0
21/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.28700	0.30300	0
21/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.36200	0.37900	0
21/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.32400	0.34000	0
21/06/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.09230	7.07110	0
21/06/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.18600	0.18100	0
21/06/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17100	0.16600	0
21/06/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.20300	0.19800	0
21/06/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.31100	0.32700	0
21/06/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.37900	0.39500	0
21/06/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.34400	0.36000	0
21/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03300	0.03110	22,388
21/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10060	0.10910	21,898
21/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.10330	8.16690	960
21/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.53000	0.58300	0
21/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.49200	0.54400	0
21/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.56900	0.62400	0
21/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06600	0.05700	0
21/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.08900	0.07700	0
21/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.07700	0.06600	0
21/06/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.22250	8.28700	50
21/06/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.32900	0.35900	0
21/06/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.34800	0.38100	0
21/06/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.31100	0.33900	0
21/06/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.43900	0.40200	0
21/06/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.37600	0.34400	0
21/06/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.40700	0.37200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,915.92000	13,954.05000	0
21/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05810	1.06220	0
21/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01690	0.01850	0
21/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03420	0.03680	0
21/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00840	0.00930	0
21/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10030	0.09710	0
21/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02610	0.02460	0
21/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05880	0.05630	0
21/06/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.07660	1.08060	0
21/06/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03690	0.03900	0
21/06/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.05810	0.06090	0
21/06/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02370	0.02510	0
21/06/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09710	0.09450	0
21/06/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.03150	0.03030	0
21/06/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.06030	0.05840	0
22/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.82950	6.83310	363,171
22/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02300	0.02400	0
22/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02200	0.02200	0
22/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.02500	0.02600	3,000
22/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.03300	0.03500	2,800
22/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.06600	0.06800	5,000
22/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.21800	0.22200	980
22/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.17500	0.17900	6,000
22/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.04600	0.04800	200
22/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.27400	0.27800	0
22/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06000	0.06200	10,000
22/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.33700	0.34100	6,060
22/06/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.19300	0.19700	1,980
22/06/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.37200	0.37600	0
22/06/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.24500	0.24900	0
22/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.11700	0.12000	6,060
22/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07900	0.08200	8,880
22/06/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09600	0.09900	6,000
22/06/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.09300	0.09300	8,880
22/06/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.46700	0.46600	0
22/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.55000	0.54900	0
22/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.97400	2.97100	0
22/06/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.16600	0.16600	1,980
22/06/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.21400	0.21400	0
22/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.38800	0.38700	0
22/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.81700	0.81500	0
22/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.14500	0.14500	5,980
22/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.10800	0.10800	0
22/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.24600	0.24600	10,000
22/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.68100	0.67900	0
22/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.18900	0.18900	10,000
22/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.63700	0.63500	2,800
22/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.19600	1.19300	0
22/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	1.00400	1.00200	0
22/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.29300	1.28900	0
22/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.24400	1.24100	0
22/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.92320	6.92700	47,489
22/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.17000	0.17300	0
22/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.16000	0.16200	0
22/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18100	0.18400	0
22/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.38800	0.39200	6,425
22/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08100	0.08200	2,962
22/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.26800	0.27100	2,962
22/06/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19300	0.19600	500
22/06/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.52000	0.51900	0
22/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.34500	0.34400	0
22/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.15800	1.15500	0
22/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.55800	0.55700	0
22/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.21500	0.21500	0
22/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.63700	0.63500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.59700	0.59600	0
22/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.02260	7.02600	13,373
22/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.36600	0.37000	0
22/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.34700	0.35000	0
22/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.39000	0.39300	0
22/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.38300	0.38600	0
22/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.36000	0.36000	1,000
22/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.35300	0.35300	0
22/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.41000	0.41000	0
22/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.37900	0.38000	0
22/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.12960	7.13170	2,000
22/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.39900	0.40300	0
22/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.38300	0.38600	0
22/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.41700	0.42000	0
22/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.48700	0.48800	0
22/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.55300	0.55400	0
22/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.51900	0.52100	0
22/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.24130	7.24340	0
22/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.53100	0.53400	0
22/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.49100	0.49400	11,000
22/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.50900	0.51300	0
22/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.55300	0.55600	13,000
22/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.46200	0.46300	0
22/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.55000	0.55100	0
22/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.51800	0.52000	0
22/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.49000	0.49100	0
22/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.34960	7.35180	0
22/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.46000	0.46300	0
22/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.38300	0.38600	300
22/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.44600	0.44900	0
22/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.47400	0.47800	0
22/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.77400	0.77600	0
22/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.03300	1.03400	0
22/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.84600	0.84700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.81000	0.81100	0
22/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.33680	8.33890	0
22/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.03800	1.04400	0
22/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.21800	1.22300	200
22/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.05500	1.06100	0
22/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.02200	1.02800	0
22/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.23500	1.23900	0
22/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.16800	1.17200	0
22/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.88100	0.88400	0
22/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20100	1.20500	0
22/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.06860	9.07070	0
22/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.37800	1.38600	0
22/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.36200	1.37000	0
22/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.39400	1.40200	0
22/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.47500	1.48100	0
22/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.54300	1.54900	0
22/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.50900	1.51500	0
22/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.82950	6.83310	407
22/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.11691	0.12007	0
22/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.10591	0.10891	0
22/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.12916	0.13249	0
22/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.34966	0.34939	0
22/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.42641	0.42581	0
22/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.38741	0.38697	0
22/06/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.92320	6.92700	15
22/06/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.26758	0.27133	0
22/06/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.25040	0.25404	0
22/06/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.28602	0.28988	0
22/06/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.31282	0.31288	0
22/06/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.37720	0.37704	0
22/06/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.34438	0.34433	0
22/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.01010	11.07190	37,799

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.13800	0.15600	0
22/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.12700	0.14500	0
22/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.14900	0.16900	0
22/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.10800	0.12300	8,945
22/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.05100	0.06000	0
22/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.30100	0.33700	3,455
22/06/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.61300	0.66100	0
22/06/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.32600	0.36400	0
22/06/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.22200	0.24800	1,200
22/06/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.38100	0.42100	0
22/06/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.25900	0.28800	630
22/06/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.22100	0.19900	630
22/06/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.34900	0.31600	0
22/06/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.26600	0.24200	1,200
22/06/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.41200	0.37600	0
22/06/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.10300	0.08900	5,490
22/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.14100	1.08800	200
22/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.29100	0.26500	0
22/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.74800	0.70100	100
22/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.58900	0.54700	0
22/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.66700	0.62300	0
22/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.62800	0.58400	200
22/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.14870	11.21130	9,554
22/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.27500	0.29700	0
22/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.16400	0.17800	0
22/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.26200	0.28400	0
22/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.28900	0.31200	0
22/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.74000	0.70100	0
22/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.81300	0.77300	0
22/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.21500	1.16700	250
22/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.77600	0.73600	0
22/06/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.29520	11.35750	1,500
22/06/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.49900	0.52800	0
22/06/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.51800	0.54700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.48100	0.50900	0
22/06/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.68600	0.65200	0
22/06/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.62300	0.59000	0
22/06/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.65400	0.62100	0
22/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.45120	11.51210	0
22/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.53000	0.55500	0
22/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.51400	0.53900	0
22/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.54600	0.57200	0
22/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.89500	0.86000	0
22/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.96300	0.92700	0
22/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.92900	0.89300	0
22/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08530	0.08530	12,290
22/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00602	0.00603	0
22/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00152	0.00155	0
22/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01532	0.01532	0
22/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41470	11.41470	0
22/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
22/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00622	0.00625	0
22/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00072	0.00073	0
22/06/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08660	0.08660	0
22/06/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00797	0.00799	0
22/06/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00328	0.00330	0
22/06/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01668	0.01668	0
22/06/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00008	0.00008	0
22/06/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00668	0.00670	0
22/06/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00137	0.00139	0
22/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.83460	9.79750	59,611
22/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.34500	0.32700	0
22/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.31500	0.29800	0
22/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.37600	0.35600	0
22/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.26000	0.24700	5,655

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.10900	0.10600	6,195
22/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.08000	0.07800	3,590
22/06/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.59500	0.56700	0
22/06/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.06000	0.07000	6,195
22/06/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.52400	0.55900	0
22/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.64500	0.68100	0
22/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14100	0.15900	2,065
22/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.22500	0.25000	0
22/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18000	0.20100	0
22/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16000	0.18000	0
22/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.94270	9.90500	4,736
22/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.43800	0.42100	0
22/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.41200	0.39600	0
22/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.46500	0.44700	0
22/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.27200	0.29200	0
22/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.31900	0.34100	0
22/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.29500	0.31600	0
22/06/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.05740	10.01820	5,000
22/06/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.44700	0.43200	0
22/06/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.46700	0.45100	0
22/06/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.42800	0.41300	0
22/06/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.52100	0.54500	0
22/06/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.46000	0.48300	0
22/06/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.49000	0.51400	0
22/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.18410	7.16780	25,686
22/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.55700	0.54300	0
22/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.60300	0.58800	0
22/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.51200	0.49800	0
22/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02800	0.03000	0
22/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01900	0.02000	0
22/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02300	0.02500	0
22/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.20070	7.18460	1,089
22/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.60500	0.59200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12600	0.12100	0
22/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.56400	0.55200	0
22/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.64600	0.63300	0
22/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04500	0.04800	0
22/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06300	0.06700	0
22/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.42500	0.43600	0
22/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05400	0.05700	0
22/06/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.22420	7.20680	0
22/06/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.27100	0.26500	0
22/06/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.25200	0.24600	0
22/06/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.29200	0.28500	0
22/06/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.26800	0.27800	0
22/06/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.32800	0.33900	0
22/06/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.29700	0.30800	0
22/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.18870	8.17560	0
22/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.35300	1.34100	0
22/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.32500	1.31400	0
22/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.38100	1.36900	0
22/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44200	0.44300	0
22/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.48600	0.48800	0
22/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46400	0.46500	0
22/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.01080	7.01120	800
22/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.07800	0.08500	0
22/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.06600	0.07300	0
22/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09100	0.09800	0
22/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.28000	0.28700	0
22/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.35500	0.36200	0
22/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.31700	0.32400	0
22/06/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.09230	7.09230	0
22/06/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.18200	0.18600	0
22/06/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.19900	0.20300	0
22/06/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.16700	0.17100	0
22/06/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.37500	0.37900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.30700	0.31100	0
22/06/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.34000	0.34400	0
22/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03330	0.03300	22,388
22/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10010	0.10060	21,898
22/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.17360	8.10330	960
22/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.58500	0.53000	0
22/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.54600	0.49200	0
22/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.62600	0.56900	0
22/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.05200	0.06600	0
22/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.07200	0.08900	0
22/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.06100	0.07700	0
22/06/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.29290	8.22250	50
22/06/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.35400	0.32900	0
22/06/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.33500	0.31100	0
22/06/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.37700	0.34800	0
22/06/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.33400	0.37600	0
22/06/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.39200	0.43900	0
22/06/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.36100	0.40700	0
22/06/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,927.32000	13,915.92000	0
22/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05690	1.05810	0
22/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01630	0.01690	0
22/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03330	0.03420	0
22/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00800	0.00840	0
22/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.10110	0.10030	0
22/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02640	0.02610	0
22/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05940	0.05880	0
22/06/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.07440	1.07660	0
22/06/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03560	0.03690	0
22/06/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02270	0.02370	0
22/06/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.05640	0.05810	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.03200	0.03150	0
22/06/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09830	0.09710	0
22/06/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.06120	0.06030	0
23/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.95360	6.82950	334,488
23/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03000	0.02300	0
23/06/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.26300	0.19300	1,980
23/06/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.12800	0.09600	6,000
23/06/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.46700	0.37200	0
23/06/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.32400	0.24500	0
23/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.42900	0.33700	6,060
23/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.15600	0.11700	6,060
23/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00400	0.00300	0
23/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.10600	0.07900	8,880
23/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02700	0.02200	0
23/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03200	0.02500	3,000
23/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04300	0.03300	2,800
23/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.08700	0.06600	5,000
23/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.29200	0.21800	980
23/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.23500	0.17500	6,000
23/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.08000	0.06000	10,000
23/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.06100	0.04600	200
23/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.35700	0.27400	0
23/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.10300	0.14500	5,980
23/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07500	0.10800	0
23/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.70700	0.81700	0
23/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.18100	0.24600	10,000
23/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.57600	0.68100	0
23/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.13800	0.18900	10,000
23/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.53300	0.63700	2,800
23/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.07800	1.19600	0
23/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.88900	1.00400	0
23/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.17300	1.29300	0
23/06/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.37400	0.46700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.45200	0.55000	0
23/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.85000	2.97400	0
23/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.30200	0.38800	0
23/06/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.12000	0.16600	1,980
23/06/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.15900	0.21400	0
23/06/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.06300	0.09300	8,880
23/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.12600	1.24400	0
23/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.05000	6.92320	47,463
23/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.20700	0.17000	0
23/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.19400	0.16000	0
23/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.22100	0.18100	0
23/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.47000	0.38800	6,425
23/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09700	0.08100	2,962
23/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.32900	0.26800	2,962
23/06/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.23500	0.19300	500
23/06/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.93300	0.00000	0
23/06/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.03300	0.00000	5,000
23/06/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.43500	0.52000	0
23/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.27900	0.34500	0
23/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.04700	1.15800	0
23/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.47100	0.55800	0
23/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.17000	0.21500	0
23/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.54400	0.63700	0
23/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.50700	0.59700	0
23/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.15150	7.02260	13,373
23/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.43300	0.36600	0
23/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.40800	0.34700	0
23/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.45900	0.39000	0
23/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.45200	0.38300	0
23/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.30100	0.36000	1,000
23/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.29400	0.35300	0
23/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.34300	0.41000	0
23/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.31800	0.37900	0
23/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.26090	7.12960	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.45500	0.39900	0
23/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.43600	0.38300	0
23/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.47800	0.41700	0
23/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.41700	0.48700	0
23/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.47500	0.55300	0
23/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.44400	0.51900	0
23/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.37200	7.24130	0
23/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.59900	0.53100	0
23/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.55200	0.49100	11,000
23/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.57500	0.50900	0
23/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.62300	0.55300	13,000
23/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.40100	0.46200	0
23/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.48000	0.55000	0
23/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.45300	0.51800	0
23/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.42700	0.49000	0
23/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.47940	7.34960	0
23/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.50900	0.46000	0
23/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.49300	0.44600	0
23/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.42300	0.38300	300
23/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.52500	0.47400	0
23/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.69600	0.77400	0
23/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.94400	1.03300	0
23/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.76400	0.84600	0
23/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.73000	0.81000	0
23/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.46250	8.33680	0
23/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.09400	1.03800	0
23/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.28400	1.21800	200
23/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.07700	1.02200	0
23/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.11200	1.05500	0
23/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.10000	1.16800	0
23/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.82200	0.88100	0
23/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.16500	1.23500	0
23/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.13200	1.20100	0
23/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.19430	9.06860	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.43400	1.37800	0
23/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.41700	1.36200	0
23/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.45100	1.39400	0
23/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.40700	1.47500	0
23/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.47300	1.54300	0
23/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.44000	1.50900	0
23/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.95360	6.82950	407
23/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.15574	0.11691	0
23/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.14121	0.10591	0
23/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.17183	0.12916	0
23/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.26823	0.34966	0
23/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.33761	0.42641	0
23/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.30214	0.38741	0
23/06/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.05000	6.92320	20
23/06/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.32882	0.26758	0
23/06/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.30449	0.25040	0
23/06/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.35447	0.28602	0
23/06/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.25447	0.31282	0
23/06/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.30449	0.37720	0
23/06/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.27882	0.34438	0
23/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.10100	11.01010	37,329
23/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.16000	0.13800	0
23/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.14800	0.12700	0
23/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.17300	0.14900	0
23/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.12600	0.10800	8,945
23/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.06000	0.05100	0
23/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.34800	0.30100	3,455
23/06/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.68200	0.61300	0
23/06/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.37500	0.32600	0
23/06/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.25500	0.22200	1,200
23/06/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.43500	0.38100	0
23/06/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.29700	0.25900	630

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.18400	0.22100	630
23/06/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.29600	0.34900	0
23/06/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.22400	0.26600	1,200
23/06/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.35400	0.41200	0
23/06/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.08100	0.10300	5,490
23/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.05900	1.14100	200
23/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.24700	0.29100	0
23/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.67500	0.74800	100
23/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.52200	0.58900	0
23/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.59700	0.66700	0
23/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.55900	0.62800	200
23/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.24340	11.14870	9,554
23/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.30400	0.27500	0
23/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.18200	0.16400	0
23/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.29000	0.26200	0
23/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.31900	0.28900	0
23/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.67600	0.74000	0
23/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.74700	0.81300	0
23/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.13900	1.21500	250
23/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.71100	0.77600	0
23/06/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.39250	11.29520	1,500
23/06/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.54000	0.49900	0
23/06/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.52100	0.48100	0
23/06/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.56100	0.51800	0
23/06/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.56900	0.62300	0
23/06/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.62900	0.68600	0
23/06/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.59800	0.65400	0
23/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.55110	11.45120	0
23/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.56800	0.53000	0
23/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.58500	0.54600	0
23/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.55100	0.51400	0
23/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.90000	0.96300	0
23/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.83400	0.89500	0
23/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.86700	0.92900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08640	0.08530	12,348
23/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00689	0.00602	0
23/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00179	0.00152	0
23/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01641	0.01532	0
23/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
23/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41360	11.41470	0
23/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00001	0.00002	0
23/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00539	0.00622	0
23/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00049	0.00072	0
23/06/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08770	0.08660	0
23/06/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00880	0.00797	0
23/06/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01776	0.01668	0
23/06/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00365	0.00328	0
23/06/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00595	0.00668	0
23/06/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00006	0.00008	0
23/06/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00110	0.00137	0
23/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.81650	9.83460	59,649
23/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.33100	0.34500	0
23/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.30100	0.31500	0
23/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.36200	0.37600	0
23/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.24700	0.26000	5,655
23/06/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.10300	0.10900	6,195
23/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.07600	0.08000	3,590
23/06/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.57900	0.59500	0
23/06/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.06300	0.06000	6,195
23/06/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.53700	0.52400	0
23/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.66000	0.64500	0
23/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.14600	0.14100	2,065
23/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.23100	0.22500	0
23/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.18500	0.18000	0
23/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.16500	0.16000	0
23/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.92840	9.94270	4,736

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.42900	0.43800	0
23/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.40300	0.41200	0
23/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.45600	0.46500	0
23/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.27800	0.27200	0
23/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.32500	0.31900	0
23/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.30100	0.29500	0
23/06/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.04550	10.05740	5,000
23/06/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.44100	0.44700	0
23/06/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.42200	0.42800	0
23/06/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.46000	0.46700	0
23/06/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.46500	0.46000	0
23/06/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.52700	0.52100	0
23/06/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.49600	0.49000	0
23/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.20480	7.18410	25,686
23/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.57700	0.55700	0
23/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.53200	0.51200	0
23/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.62300	0.60300	0
23/06/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.06300	0.00000	0
23/06/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07400	0.00000	0
23/06/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.28400	0.00000	0
23/06/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.07900	0.00000	0
23/06/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.31900	0.00000	0
23/06/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.35800	0.00000	0
23/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01800	0.01900	0
23/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02700	0.02800	0
23/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02200	0.02300	0
23/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.22380	7.20070	1,089
23/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.62400	0.60500	0
23/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13300	0.12600	0
23/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.58300	0.56400	0
23/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.66600	0.64600	0
23/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04200	0.04500	0
23/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05900	0.06300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.40900	0.42500	0
23/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05000	0.05400	0
23/06/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.24820	7.22420	0
23/06/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.28300	0.27100	0
23/06/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.30800	0.29200	0
23/06/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.26300	0.25200	0
23/06/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.31500	0.32800	0
23/06/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.26000	0.26800	0
23/06/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.28500	0.29700	0
23/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.17640	8.18870	0
23/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.34500	1.35300	0
23/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.31700	1.32500	0
23/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.37300	1.38100	0
23/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.44700	0.44200	0
23/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.49100	0.48600	0
23/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.46900	0.46400	0
23/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.08280	7.01080	800
23/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.10000	0.07800	0
23/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.08600	0.06600	0
23/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11600	0.09100	0
23/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.23300	0.28000	0
23/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.30300	0.35500	0
23/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.26700	0.31700	0
23/06/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.16650	7.09230	0
23/06/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21200	0.18200	0
23/06/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19500	0.16700	0
23/06/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.23100	0.19900	0
23/06/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.26500	0.30700	0
23/06/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.32900	0.37500	0
23/06/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.29600	0.34000	0
23/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.02620	0.03330	22,388
23/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.13370	0.10010	21,898

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.30340	8.17360	960
23/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.69400	0.58500	0
23/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.65200	0.54600	0
23/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.73700	0.62600	0
23/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.03400	0.05200	0
23/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.04900	0.07200	0
23/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.04100	0.06100	0
23/06/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.42670	8.29290	50
23/06/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.42100	0.35400	0
23/06/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.44700	0.37700	0
23/06/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.39700	0.33500	0
23/06/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.32000	0.39200	0
23/06/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.27000	0.33400	0
23/06/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.29400	0.36100	0
23/06/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,037.88000	13,927.32000	0
23/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.07460	1.05690	0
23/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02190	0.01630	0
23/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.04340	0.03330	0
23/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01110	0.00800	0
23/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.08650	0.10110	0
23/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01880	0.02640	0
23/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04730	0.05940	0
23/06/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.09300	1.07440	0
23/06/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.04360	0.03560	0
23/06/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.06790	0.05640	0
23/06/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02800	0.02270	0
23/06/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.08500	0.09830	0
23/06/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02490	0.03200	0
23/06/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05060	0.06120	0
24/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.99020	6.95360	328,609
24/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.03200	0.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02900	0.02700	0
24/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03400	0.03200	3,000
24/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04700	0.04300	15,000
24/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.09400	0.08700	5,000
24/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.31600	0.29200	980
24/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.25600	0.23500	6,000
24/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.06500	0.06100	200
24/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.38300	0.35700	0
24/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.08600	0.08000	10,000
24/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.45700	0.42900	6,060
24/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.16800	0.15600	6,060
24/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00400	0.00400	0
24/06/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.28500	0.26300	1,980
24/06/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.07800	0.00000	0
24/06/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.22900	0.00000	0
24/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.11400	0.10600	8,880
24/06/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.13800	0.12800	6,000
24/06/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.49600	0.46700	0
24/06/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.34900	0.32400	0
24/06/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.10900	0.12000	1,980
24/06/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.14500	0.15900	0
24/06/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.05600	0.06300	8,880
24/06/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.34800	0.37400	0
24/06/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.18900	0.00000	0
24/06/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.58800	0.00000	0
24/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.42400	0.45200	0
24/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.81400	2.85000	0
24/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.27800	0.30200	0
24/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.67500	0.70700	0
24/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.09300	0.10300	5,980
24/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.06700	0.07500	0
24/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.16600	0.18100	10,000
24/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.54600	0.57600	0
24/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.12600	0.13800	10,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.50400	0.53300	2,800
24/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.04400	1.07800	0
24/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.85700	0.88900	0
24/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.13900	1.17300	0
24/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.09200	1.12600	0
24/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.08590	7.05000	46,398
24/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.21800	0.20700	0
24/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.34900	0.32900	2,962
24/06/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.24700	0.23500	500
24/06/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.96400	0.93300	0
24/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.20500	0.19400	0
24/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.23200	0.22100	0
24/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.49400	0.47000	6,425
24/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.10200	0.09700	2,962
24/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.26300	0.27900	0
24/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.01600	1.04700	0
24/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.44600	0.47100	0
24/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.15800	0.17000	0
24/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.51900	0.54400	0
24/06/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.02800	0.03300	5,000
24/06/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.41100	0.43500	0
24/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.48200	0.50700	0
24/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.18620	7.15150	13,373
24/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.45300	0.43300	0
24/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.42700	0.40800	0
24/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.47900	0.45900	0
24/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.47200	0.45200	0
24/06/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.39600	0.00000	0
24/06/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.36000	0.00000	0
24/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.28600	0.30100	1,000
24/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.27900	0.29400	0
24/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.32700	0.34300	0
24/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.30300	0.31800	0
24/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.29430	7.26090	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.47500	0.45500	0
24/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.45300	0.43600	0
24/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.49800	0.47800	0
24/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.40400	0.41700	0
24/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.45900	0.47500	0
24/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.43100	0.44400	0
24/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.40830	7.37200	0
24/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.62100	0.59900	0
24/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.64500	0.62300	13,000
24/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.59700	0.57500	0
24/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.57300	0.55200	11,000
24/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.43900	0.45300	0
24/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.38700	0.40100	0
24/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.46500	0.48000	0
24/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.41300	0.42700	0
24/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.51920	7.47940	0
24/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.52700	0.50900	0
24/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.51100	0.49300	0
24/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.54400	0.52500	0
24/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.43900	0.42300	300
24/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.67500	0.69600	0
24/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.92000	0.94400	0
24/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.74200	0.76400	0
24/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.70800	0.73000	0
24/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.53380	8.46250	0
24/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.13300	1.09400	0
24/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.11500	1.07700	0
24/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.15000	1.11200	0
24/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.32700	1.28400	200
24/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.06600	1.10000	0
24/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.79300	0.82200	0
24/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.13100	1.16500	0
24/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.09900	1.13200	0
24/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.23210	9.19430	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.45600	1.43400	0
24/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.43900	1.41700	0
24/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.47300	1.45100	0
24/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.39100	1.40700	0
24/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.45700	1.47300	0
24/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.42400	1.44000	0
24/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.99020	6.95360	407
24/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.16777	0.15574	0
24/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.15214	0.14121	0
24/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.18504	0.17183	0
24/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.24484	0.26823	0
24/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.31194	0.33761	0
24/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.27757	0.30214	0
24/06/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.08590	7.05000	20
24/06/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.34883	0.32882	0
24/06/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.32384	0.30449	0
24/06/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.37516	0.35447	0
24/06/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.23926	0.25447	0
24/06/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.28794	0.30449	0
24/06/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.26293	0.27882	0
24/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.15440	11.10100	34,799
24/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.17500	0.16000	0
24/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.16100	0.14800	0
24/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.18900	0.17300	0
24/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.13800	0.12600	8,945
24/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.06700	0.06000	0
24/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.37700	0.34800	3,455
24/06/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.72300	0.68200	0
24/06/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.40600	0.37500	0
24/06/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.27700	0.25500	1,200
24/06/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.46700	0.43500	0
24/06/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.32300	0.29700	630

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.29800	0.00000	0
24/06/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.29400	0.00000	0
24/06/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.16300	0.18400	630
24/06/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.26900	0.29600	0
24/06/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.20200	0.22400	1,200
24/06/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.32300	0.35400	0
24/06/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.06900	0.08100	5,490
24/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.01300	1.05900	200
24/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.22300	0.24700	0
24/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.63400	0.67500	100
24/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.48500	0.52200	0
24/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.55700	0.59700	0
24/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.52100	0.55900	200
24/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.29600	11.24340	9,548
24/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.32200	0.30400	0
24/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.30700	0.29000	0
24/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.33800	0.31900	0
24/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.19300	0.18200	0
24/06/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.44700	0.00000	0
24/06/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.45100	0.00000	0
24/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.09700	1.13900	250
24/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.64200	0.67600	0
24/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.71100	0.74700	0
24/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.67600	0.71100	0
24/06/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.44340	11.39250	1,500
24/06/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.56400	0.54000	0
24/06/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.58700	0.56100	0
24/06/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.54400	0.52100	0
24/06/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.60100	0.62900	0
24/06/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.54400	0.56900	0
24/06/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.57100	0.59800	0
24/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.60110	11.55110	0
24/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.58800	0.56800	0
24/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.60500	0.58500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.57100	0.55100	0
24/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.87000	0.90000	0
24/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.80400	0.83400	0
24/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.83700	0.86700	0
24/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08690	0.08640	12,348
24/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00732	0.00689	0
24/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00193	0.00179	0
24/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
24/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01691	0.01641	0
24/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
24/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41310	11.41360	0
24/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00503	0.00539	0
24/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00042	0.00049	0
24/06/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08820	0.08770	0
24/06/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00920	0.00880	0
24/06/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00385	0.00365	0
24/06/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01825	0.01776	0
24/06/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00005	0.00006	0
24/06/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00565	0.00595	0
24/06/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00100	0.00110	0
24/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.88120	9.81650	59,594
24/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.37500	0.33100	0
24/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.34400	0.30100	0
24/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.40800	0.36200	0
24/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.28600	0.24700	5,655
24/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.09300	0.07600	3,590
24/06/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.63400	0.57900	0
24/06/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.12400	0.10300	6,195
24/06/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.19800	0.00000	0
24/06/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.31700	0.00000	0
24/06/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.49300	0.53700	0
24/06/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.05300	0.06300	6,195

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.61200	0.66000	0
24/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.12700	0.14600	2,065
24/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.20500	0.23100	0
24/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.16300	0.18500	0
24/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.14400	0.16500	0
24/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.99200	9.92840	4,736
24/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.47000	0.42900	0
24/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.44300	0.40300	0
24/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.49800	0.45600	0
24/06/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.36800	0.00000	0
24/06/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.37600	0.00000	0
24/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.25600	0.27800	0
24/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.30100	0.32500	0
24/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.27800	0.30100	0
24/06/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.10780	10.04550	5,000
24/06/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.47000	0.44100	0
24/06/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.45000	0.42200	0
24/06/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.49300	0.46000	0
24/06/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.14900	0.00000	0
24/06/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.09100	0.00000	0
24/06/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.43500	0.46500	0
24/06/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.49200	0.52700	0
24/06/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.46200	0.49600	0
24/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.27100	7.20480	25,686
24/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.63900	0.57700	0
24/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.59300	0.53200	0
24/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.68600	0.62300	0
24/06/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.08100	0.06300	0
24/06/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.09400	0.07400	0
24/06/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.33600	0.28400	0
24/06/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.19500	0.00000	0
24/06/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.07000	0.00000	0
24/06/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.22700	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.10600	0.00000	0
24/06/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.34900	0.00000	0
24/06/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.12400	0.00000	0
24/06/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.06500	0.07900	0
24/06/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.27300	0.31900	0
24/06/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.31000	0.35800	0
24/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01500	0.01800	0
24/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02200	0.02700	0
24/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01800	0.02200	0
24/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.28910	7.22380	1,089
24/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.68000	0.62400	0
24/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.63700	0.58300	0
24/06/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.21800	0.00000	0
24/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.72300	0.66600	0
24/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.15600	0.13300	0
24/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.36700	0.40900	0
24/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03400	0.04200	0
24/06/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.22900	0.00000	0
24/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04800	0.05900	0
24/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04100	0.05000	0
24/06/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.31190	7.24820	0
24/06/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.31800	0.28300	0
24/06/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.29200	0.26300	0
24/06/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.34500	0.30800	0
24/06/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.23300	0.26000	0
24/06/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.28000	0.31500	0
24/06/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.25600	0.28500	0
24/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.23150	8.17640	0
24/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.37600	1.34500	0
24/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.34800	1.31700	0
24/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.40500	1.37300	0
24/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.42400	0.44700	0
24/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.46700	0.49100	0
24/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.44500	0.46900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.08910	7.08280	0
24/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.10200	0.10000	0
24/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.08800	0.08600	0
24/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.11800	0.11600	0
24/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.22900	0.23300	0
24/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.29900	0.30300	0
24/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.26300	0.26700	0
24/06/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.17150	7.16650	0
24/06/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21300	0.21200	0
24/06/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.23300	0.23100	0
24/06/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19600	0.19500	0
24/06/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.32500	0.32900	0
24/06/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.26200	0.26500	0
24/06/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.29200	0.29600	0
24/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.02390	0.02620	22,388
24/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.14430	0.13370	21,898
24/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.34280	8.30340	960
24/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.72700	0.69400	0
24/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.68400	0.65200	0
24/06/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.22300	0.00000	0
24/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.77100	0.73700	0
24/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.02800	0.03400	0
24/06/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.28000	0.00000	0
24/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.04100	0.04900	0
24/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.03400	0.04100	0
24/06/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.46620	8.42670	50
24/06/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.44500	0.42100	0
24/06/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.42000	0.39700	0
24/06/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.47100	0.44700	0
24/06/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.35200	0.00000	0
24/06/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.38600	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.25500	0.27000	0
24/06/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.30400	0.32000	0
24/06/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.27900	0.29400	0
24/06/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,121.02000	14,037.88000	0
24/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.08060	1.07460	0
24/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02380	0.02190	0
24/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.04710	0.04340	0
24/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01200	0.01110	0
24/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.08140	0.08650	0
24/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01650	0.01880	0
24/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04320	0.04730	0
24/06/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.09870	1.09300	0
24/06/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.04600	0.04360	0
24/06/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02970	0.02800	0
24/06/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.07120	0.06790	0
24/06/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02250	0.02490	0
24/06/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.08100	0.08500	0
24/06/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.04730	0.05060	0
27/06/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.95430	6.99020	328,011
27/06/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.02800	0.03200	0
27/06/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.02600	0.02900	0
27/06/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.03000	0.03400	3,000
27/06/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.04100	0.04700	15,000
27/06/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.08500	0.09400	5,000
27/06/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.29000	0.31600	980
27/06/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.23200	0.25600	6,000
27/06/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.05900	0.06500	200
27/06/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.35500	0.38300	0
27/06/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.07700	0.08600	10,000
27/06/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.42700	0.45700	6,060
27/06/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.15200	0.16800	6,060
27/06/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00400	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.10300	0.11400	8,880
27/06/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.12500	0.13800	6,000
27/06/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.46600	0.49600	0
27/06/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.32200	0.34900	0
27/06/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.26000	0.28500	1,980
27/06/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.07000	0.07800	0
27/06/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.20600	0.22900	0
27/06/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.20200	0.18900	0
27/06/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.61600	0.58800	0
27/06/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.11800	0.10900	1,980
27/06/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.15600	0.14500	0
27/06/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.06200	0.05600	8,880
27/06/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.37100	0.34800	0
27/06/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.44900	0.42400	0
27/06/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.85000	2.81400	0
27/06/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.29800	0.27800	0
27/06/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.70500	0.67500	0
27/06/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.10100	0.09300	5,980
27/06/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.07300	0.06700	0
27/06/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.17800	0.16600	10,000
27/06/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.57300	0.54600	0
27/06/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.13600	0.12600	10,000
27/06/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.53100	0.50400	2,800
27/06/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.07600	1.04400	0
27/06/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.88700	0.85700	0
27/06/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.17200	1.13900	0
27/06/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.12400	1.09200	0
27/06/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.04940	7.08590	44,398
27/06/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.20600	0.21800	0
27/06/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.19400	0.20500	0
27/06/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.22000	0.23200	0
27/06/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.46900	0.49400	6,425
27/06/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09600	0.10200	2,962
27/06/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.32800	0.34900	2,962

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.23400	0.24700	500
27/06/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.93200	0.96400	0
27/06/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.03300	0.02800	5,000
27/06/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.43500	0.41100	0
27/06/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.27900	0.26300	0
27/06/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.04700	1.01600	0
27/06/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.47100	0.44600	0
27/06/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.17000	0.15800	0
27/06/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.54500	0.51900	0
27/06/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.50700	0.48200	0
27/06/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.14900	7.18620	13,373
27/06/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.43400	0.45300	0
27/06/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.41000	0.42700	0
27/06/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.46000	0.47900	0
27/06/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.45300	0.47200	0
27/06/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.37900	0.39600	0
27/06/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.38000	0.36000	0
27/06/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.30400	0.28600	1,000
27/06/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.29700	0.27900	0
27/06/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.34700	0.32700	0
27/06/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.32100	0.30300	0
27/06/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.25670	7.29430	2,000
27/06/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.45600	0.47500	0
27/06/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.43700	0.45300	0
27/06/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.47900	0.49800	0
27/06/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.42200	0.40400	0
27/06/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.48000	0.45900	0
27/06/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.44900	0.43100	0
27/06/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.37040	7.40830	0
27/06/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.60100	0.62100	0
27/06/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.57700	0.59700	0
27/06/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.62500	0.64500	13,000
27/06/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.55500	0.57300	11,000
27/06/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.40500	0.38700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.48500	0.46500	0
27/06/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.45700	0.43900	0
27/06/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.43100	0.41300	0
27/06/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.48110	7.51920	0
27/06/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.51300	0.52700	0
27/06/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.42800	0.43900	300
27/06/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.52900	0.54400	0
27/06/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.49700	0.51100	0
27/06/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.76600	0.74200	0
27/06/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.69800	0.67500	0
27/06/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.94700	0.92000	0
27/06/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.73200	0.70800	0
27/06/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.49330	8.53380	0
27/06/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.11900	1.13300	0
27/06/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.10100	1.11500	0
27/06/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.30900	1.32700	200
27/06/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.13600	1.15000	0
27/06/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.09300	1.06600	0
27/06/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.81600	0.79300	0
27/06/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.15800	1.13100	0
27/06/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.12600	1.09900	0
27/06/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.19710	9.23210	0
27/06/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.44700	1.45600	0
27/06/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.43000	1.43900	0
27/06/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.46400	1.47300	0
27/06/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.41700	1.39100	0
27/06/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.48300	1.45700	0
27/06/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.45000	1.42400	0
27/06/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.95430	6.99020	407
27/06/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.15250	0.16777	0
27/06/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.13801	0.15214	0
27/06/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.16856	0.18504	0
27/06/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.26426	0.24484	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.33371	0.31194	0
27/06/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.29820	0.27757	0
27/06/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.04940	7.08590	20
27/06/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.32788	0.34883	0
27/06/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.30358	0.32384	0
27/06/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.35349	0.37516	0
27/06/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.25409	0.23926	0
27/06/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.30418	0.28794	0
27/06/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.27848	0.26293	0
27/06/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.11710	11.15440	34,689
27/06/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.15500	0.17500	0
27/06/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.14200	0.16100	0
27/06/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.16800	0.18900	0
27/06/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.12100	0.13800	8,945
27/06/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.05700	0.06700	0
27/06/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.34500	0.37700	3,455
27/06/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.68900	0.72300	0
27/06/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.37400	0.40600	0
27/06/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.25000	0.27700	1,200
27/06/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.43500	0.46700	0
27/06/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.29200	0.32300	630
27/06/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.27000	0.29800	0
27/06/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.30300	0.29400	0
27/06/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.16800	0.16300	630
27/06/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.27500	0.26900	0
27/06/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.20700	0.20200	1,200
27/06/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.33300	0.32300	0
27/06/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.07200	0.06900	5,490
27/06/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.04000	1.01300	200
27/06/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.22800	0.22300	0
27/06/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.65400	0.63400	100
27/06/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.50100	0.48500	0
27/06/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.57500	0.55700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.53800	0.52100	200
27/06/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.25800	11.29600	9,598
27/06/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.30500	0.32200	0
27/06/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.29000	0.30700	0
27/06/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.32000	0.33800	0
27/06/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.18000	0.19300	0
27/06/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.42600	0.44700	0
27/06/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.46800	0.45100	0
27/06/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.12200	1.09700	250
27/06/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.66200	0.64200	0
27/06/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.73200	0.71100	0
27/06/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.69700	0.67600	0
27/06/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.40500	11.44340	1,500
27/06/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.54200	0.56400	0
27/06/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.52300	0.54400	0
27/06/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.56300	0.58700	0
27/06/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.55800	0.54400	0
27/06/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.61800	0.60100	0
27/06/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.58700	0.57100	0
27/06/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.56290	11.60110	0
27/06/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.57200	0.58800	0
27/06/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.55600	0.57100	0
27/06/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.58900	0.60500	0
27/06/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.82600	0.80400	0
27/06/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.89300	0.87000	0
27/06/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.85900	0.83700	0
27/06/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08600	0.08690	12,348
27/06/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00653	0.00732	0
27/06/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00162	0.00193	0
27/06/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
27/06/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01601	0.01691	0
27/06/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00001	0.00001	0
27/06/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41400	11.41310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00562	0.00503	0
27/06/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00053	0.00042	0
27/06/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08730	0.08820	0
27/06/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00847	0.00920	0
27/06/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01736	0.01825	0
27/06/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00346	0.00385	0
27/06/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00616	0.00565	0
27/06/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00006	0.00005	0
27/06/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00117	0.00100	0
27/06/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.90810	9.88120	58,750
27/06/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.38900	0.37500	0
27/06/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.35600	0.34400	0
27/06/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.42200	0.40800	0
27/06/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.29700	0.28600	5,655
27/06/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.09100	0.09300	3,590
27/06/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.65400	0.63400	0
27/06/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.12300	0.12400	6,195
27/06/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.20200	0.19800	0
27/06/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.29400	0.31700	0
27/06/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.46500	0.49300	0
27/06/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.04600	0.05300	6,195
27/06/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.58300	0.61200	0
27/06/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.11400	0.12700	2,065
27/06/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.18900	0.20500	0
27/06/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.14800	0.16300	0
27/06/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.13100	0.14400	0
27/06/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.02000	9.99200	4,736
27/06/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.48400	0.47000	0
27/06/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.45600	0.44300	0
27/06/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.51300	0.49800	0
27/06/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.37900	0.36800	0
27/06/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.35900	0.37600	0
27/06/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.24300	0.25600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.28600	0.30100	0
27/06/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.26400	0.27800	0
27/06/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.13730	10.10780	5,000
27/06/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.48500	0.47000	0
27/06/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.46200	0.45000	0
27/06/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.17600	1.14900	0
27/06/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.50900	0.49300	0
27/06/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.42200	0.43500	0
27/06/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.08900	0.09100	0
27/06/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.47500	0.49200	0
27/06/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.44800	0.46200	0
27/06/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.18600	7.27100	25,686
27/06/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.55900	0.63900	0
27/06/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.51400	0.59300	0
27/06/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.60500	0.68600	0
27/06/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.05800	0.08100	0
27/06/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.06800	0.09400	0
27/06/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.27000	0.33600	0
27/06/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.14500	0.19500	0
27/06/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.05000	0.07000	0
27/06/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.17200	0.22700	0
27/06/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.13600	0.10600	0
27/06/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.41400	0.34900	0
27/06/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.15900	0.12400	0
27/06/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.08400	0.06500	0
27/06/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.33200	0.27300	0
27/06/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.37200	0.31000	0
27/06/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01900	0.01500	0
27/06/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.02800	0.02200	0
27/06/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.02300	0.01800	0
27/06/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.20590	7.28910	1,089
27/06/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.60700	0.68000	0
27/06/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.56600	0.63700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17600	0.21800	0
27/06/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.64900	0.72300	0
27/06/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.12400	0.15600	0
27/06/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.41800	0.36700	0
27/06/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04300	0.03400	0
27/06/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.27000	0.22900	0
27/06/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.06000	0.04800	0
27/06/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.05100	0.04100	0
27/06/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.23070	7.31190	0
27/06/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.27300	0.31800	0
27/06/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.29800	0.34500	0
27/06/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.25400	0.29200	0
27/06/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.32300	0.28000	0
27/06/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.26700	0.23300	0
27/06/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.29200	0.25600	0
27/06/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.15230	8.23150	0
27/06/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.32400	1.37600	0
27/06/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.29700	1.34800	0
27/06/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.35200	1.40500	0
27/06/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.45000	0.42400	0
27/06/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.49500	0.46700	0
27/06/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.47200	0.44500	0
27/06/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.03570	7.08910	0
27/06/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08300	0.10200	0
27/06/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07100	0.08800	0
27/06/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09700	0.11800	0
27/06/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.26100	0.22900	0
27/06/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.33500	0.29900	0
27/06/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.29700	0.26300	0
27/06/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.11840	7.17150	0
27/06/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19300	0.21300	0
27/06/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17700	0.19600	0
27/06/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.21100	0.23300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.29300	0.26200	0
27/06/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.35900	0.32500	0
27/06/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.32500	0.29200	0
27/06/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.02630	0.02390	22,388
27/06/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.13470	0.14430	21,898
27/06/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.34100	8.34280	960
27/06/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.72600	0.72700	0
27/06/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.68300	0.68400	0
27/06/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.22200	0.22300	0
27/06/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.77000	0.77100	0
27/06/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.02900	0.02800	0
27/06/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.28100	0.28000	0
27/06/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.04200	0.04100	0
27/06/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.03500	0.03400	0
27/06/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.46490	8.46620	50
27/06/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.44700	0.44500	0
27/06/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.42200	0.42000	0
27/06/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.35400	0.35200	0
27/06/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.47300	0.47100	0
27/06/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.25800	0.25500	0
27/06/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.38900	0.38600	0
27/06/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.30700	0.30400	0
27/06/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.28200	0.27900	0
27/06/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,081.56000	14,121.02000	0
27/06/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.07290	1.08060	0
27/06/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02050	0.02380	0
27/06/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.04180	0.04710	0
27/06/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01010	0.01200	0
27/06/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.08720	0.08140	0
27/06/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.01890	0.01650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.04760	0.04320	0
27/06/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.09140	1.09870	0
27/06/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.04270	0.04600	0
27/06/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.06690	0.07120	0
27/06/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02730	0.02970	0
27/06/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.08590	0.08100	0
27/06/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.02550	0.02250	0
27/06/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05130	0.04730	0
Future Open Interest							586,901.00
Option Open Interest							198,149.00
Grand Total							785,050.00