



Currency Futures & Options Monthly Statistics

From: 01/07/2011 To: 01/07/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R On 19 September 2011			Foreign Exchange Future	6.82760	6.86110	335,446
01/07/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01800	0.02000	0
01/07/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.01700	0.01900	0
01/07/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01900	0.02200	3,000
01/07/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.02700	0.03000	15,000
01/07/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.05500	0.06300	5,000
01/07/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.19800	0.22400	980
01/07/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.15900	0.17700	6,000
01/07/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.03800	0.04300	200
01/07/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.25500	0.28200	0
01/07/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.05000	0.05700	10,000
01/07/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.32000	0.34900	6,060
01/07/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.10300	0.11600	6,060
01/07/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00200	0.00200	0
01/07/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.06700	0.07700	8,880
01/07/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.08300	0.09400	6,000
01/07/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.35600	0.38500	0
01/07/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.22500	0.25200	0
01/07/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.07500	0.08500	0
01/07/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04100	0.04700	0
01/07/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.03000	1.06300	0
01/07/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.01600	0.00000	0
01/07/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.17700	0.19700	1,980
01/07/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.04500	0.05200	0
01/07/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.14200	0.15900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.03400	0.03900	0
01/07/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.09200	0.10400	0
01/07/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.12800	0.14300	0
01/07/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.47300	0.50300	0
01/07/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.02900	0.03300	0
01/07/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.08000	1.11300	0
01/07/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00200	0.00200	0
01/07/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.95100	0.92200	0
01/07/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.04500	0.04200	0
01/07/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.30000	0.28200	0
01/07/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.41400	0.39300	0
01/07/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.85600	0.82800	0
01/07/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.26400	0.24800	0
01/07/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.71700	0.69100	0
01/07/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.33800	0.00000	0
01/07/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00200	0.00200	0
01/07/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.76300	0.73600	0
01/07/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.49700	0.47400	0
01/07/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.14700	0.14100	1,980
01/07/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.19900	0.18600	0
01/07/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.07800	0.07400	8,880
01/07/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.45500	0.43300	0
01/07/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.53900	0.51600	0
01/07/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.97400	2.94100	0
01/07/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.37500	0.35500	0
01/07/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.81000	0.78200	0
01/07/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.12700	0.12100	5,980
01/07/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.09200	0.08800	0
01/07/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.23100	0.21600	10,000
01/07/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.67200	0.64600	0
01/07/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.17000	0.16300	10,000
01/07/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.62700	0.60200	2,800
01/07/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	1.19100	1.16100	0
01/07/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.99900	0.96900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.28900	1.25800	0
01/07/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.24000	1.20900	0
01/07/2011	\$ / R On 19 December 2011			Foreign Exchange Future	6.92060	6.95450	44,433
01/07/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.16100	0.17400	0
01/07/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.15100	0.16300	0
01/07/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17100	0.18500	0
01/07/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.37500	0.40100	6,425
01/07/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.07400	0.08100	2,962
01/07/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.18300	0.19800	0
01/07/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.81400	0.84400	0
01/07/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.25700	0.27600	2,962
01/07/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.13300	0.14400	500
01/07/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.57300	0.60100	0
01/07/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.61000	0.63900	0
01/07/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.72900	0.75900	0
01/07/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.68800	0.00000	0
01/07/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.64900	0.00000	0
01/07/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.07100	0.07700	0
01/07/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	0.99200	1.02400	0
01/07/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.14100	0.15300	0
01/07/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.40500	0.43100	0
01/07/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.34700	0.37300	0
01/07/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.08300	0.09000	0
01/07/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.10400	0.11300	0
01/07/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.32000	0.34600	0
01/07/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.24900	0.24200	0
01/07/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.88300	0.85900	0
01/07/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	1.06200	1.03600	0
01/07/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.22600	0.21900	0
01/07/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.18400	0.17700	0
01/07/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.67000	0.64900	0
01/07/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.02100	0.02000	0
01/07/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.20000	1.17300	0
01/07/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.07800	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.06700	0.00000	0
01/07/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.05800	0.05500	0
01/07/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.08900	0.08500	0
01/07/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.10200	0.09700	0
01/07/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.51200	0.49400	0
01/07/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.04300	0.04000	5,000
01/07/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.71200	0.69000	0
01/07/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.33600	0.32200	0
01/07/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	1.15300	1.12700	0
01/07/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.55000	0.53100	0
01/07/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.20400	0.19700	0
01/07/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.63000	0.60900	0
01/07/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.59000	0.57000	0
01/07/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.01480	7.05240	13,385
01/07/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.35300	0.37600	0
01/07/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.33400	0.35600	0
01/07/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.37300	0.40000	0
01/07/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.36700	0.39300	0
01/07/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.31200	0.33300	0
01/07/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.28100	0.30000	0
01/07/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.56000	0.00000	0
01/07/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.22800	0.00000	0
01/07/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.10200	0.10900	0
01/07/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.44300	0.47000	0
01/07/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.13600	0.14600	0
01/07/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.32900	0.00000	0
01/07/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.47000	0.49800	0
01/07/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.29600	0.31600	0
01/07/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.49900	0.52700	0
01/07/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.20700	0.22100	0
01/07/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.14200	0.15200	0
01/07/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.24000	0.25700	0
01/07/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.10600	0.11400	0
01/07/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.52900	0.55800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.21400	0.20600	0
01/07/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.39100	1.36200	0
01/07/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.62500	0.60500	0
01/07/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	1.07700	1.05000	0
01/07/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.74200	0.71900	0
01/07/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.23400	0.22500	0
01/07/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.48100	0.46400	0
01/07/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.25500	0.24600	0
01/07/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.41400	0.00000	0
01/07/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	1.12100	1.09400	0
01/07/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.27800	0.26800	0
01/07/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.43700	1.40700	0
01/07/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.66300	0.00000	0
01/07/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.19500	0.00000	0
01/07/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.51600	0.49800	0
01/07/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.44700	0.43100	0
01/07/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.35200	0.34100	1,000
01/07/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.34400	0.33400	0
01/07/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.40500	0.39000	0
01/07/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.37400	0.36000	0
01/07/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.12160	7.15730	2,000
01/07/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.38600	0.40800	0
01/07/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.36900	0.39100	0
01/07/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.40300	0.42600	0
01/07/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.48100	0.46900	0
01/07/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.54700	0.53400	0
01/07/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.51400	0.50100	0
01/07/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.23190	7.26680	0
01/07/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.51400	0.54000	0
01/07/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.47700	0.50000	11,000
01/07/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.49500	0.51900	0
01/07/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.53700	0.56300	13,000
01/07/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.45500	0.44600	0
01/07/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.54500	0.53300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.51300	0.50200	0
01/07/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.48200	0.47300	0
01/07/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.33860	7.37330	0
01/07/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.44700	0.46700	0
01/07/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.43300	0.45300	0
01/07/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.37200	0.38900	300
01/07/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.46100	0.48200	0
01/07/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.77200	0.75900	0
01/07/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	1.03300	1.01600	0
01/07/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.84400	0.83000	0
01/07/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.80800	0.79400	0
01/07/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.32230	8.35500	0
01/07/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.02300	1.04900	0
01/07/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.00700	1.03300	0
01/07/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.20200	1.23000	200
01/07/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.03900	1.06600	0
01/07/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.16700	1.16100	0
01/07/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.88000	0.87500	0
01/07/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.23500	1.22800	0
01/07/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20100	1.19400	0
01/07/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.07860	9.11130	0
01/07/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.37800	1.40700	0
01/07/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.36200	1.39100	0
01/07/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.39400	1.42300	0
01/07/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.46500	1.46200	0
01/07/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.53300	1.53000	0
01/07/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.49900	1.49600	0
01/07/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	6.82760	6.86110	321
01/07/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.10262	0.11581	0
01/07/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.09219	0.10426	0
01/07/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.11435	0.12874	0
01/07/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.33675	0.31764	0
01/07/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.41459	0.39316	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.37502	0.35471	0
01/07/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	6.92060	6.95450	20
01/07/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.25698	0.27592	0
01/07/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.23992	0.25793	0
01/07/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.27533	0.29523	0
01/07/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.30473	0.29073	0
01/07/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.36932	0.35343	0
01/07/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.33638	0.32142	0
01/07/2011	£ / R On 19 September 2011			Foreign Exchange Future	10.94290	10.99550	40,415
01/07/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.09600	0.11400	0
01/07/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.08800	0.10400	0
01/07/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.10500	0.12400	0
01/07/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.07300	0.08800	8,945
01/07/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.03300	0.04000	0
01/07/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.23300	0.26500	3,455
01/07/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.53800	0.58300	0
01/07/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.16400	0.19100	1,200
01/07/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.30700	0.34600	0
01/07/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.25400	0.29100	0
01/07/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.19600	0.22500	630
01/07/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.17900	0.20700	0
01/07/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.04700	0.05700	0
01/07/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.06100	0.07400	0
01/07/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.05600	0.06800	0
01/07/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.15000	0.17500	0
01/07/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.36600	0.40700	0
01/07/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.06700	0.08000	0
01/07/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.43100	0.47300	0
01/07/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.05100	0.06200	0
01/07/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.95800	0.91700	0
01/07/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.13800	0.12800	0
01/07/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.82400	0.78500	0
01/07/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.17300	0.16200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.45700	0.43000	0
01/07/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.91300	0.87300	0
01/07/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.86800	0.82900	0
01/07/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	1.00400	0.96200	0
01/07/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.38600	0.36200	0
01/07/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.26100	0.24600	1,200
01/07/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.42100	0.39600	0
01/07/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.21400	0.20100	630
01/07/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.35300	0.33000	0
01/07/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.09500	0.08800	5,490
01/07/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	1.19000	1.14500	200
01/07/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.29000	0.27000	0
01/07/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.78000	0.74300	100
01/07/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.61200	0.57900	0
01/07/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.69500	0.65900	0
01/07/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.65300	0.61900	200
01/07/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.07980	11.13300	9,977
01/07/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.24800	0.25600	0
01/07/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.23500	0.24400	0
01/07/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.64100	0.66600	0
01/07/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.22300	0.23200	0
01/07/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	0.76600	0.80000	0
01/07/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.26100	0.27000	0
01/07/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.13600	0.14900	0
01/07/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.35800	0.36300	0
01/07/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.18900	0.20000	0
01/07/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	1.00900	0.96700	0
01/07/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.57800	0.53000	0
01/07/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	1.25600	1.21600	250
01/07/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.78100	0.73700	0
01/07/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.18600	0.16700	0
01/07/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.89300	0.84900	0
01/07/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.26100	0.23300	0
01/07/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.85500	0.81100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.81800	0.77300	0
01/07/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.21810	11.27660	2,759
01/07/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.45700	0.48400	0
01/07/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.44000	0.46700	0
01/07/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.47400	0.50300	0
01/07/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.60000	0.63500	0
01/07/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.42300	0.44900	0
01/07/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.32500	0.34600	0
01/07/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.65100	0.68800	0
01/07/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.35100	0.37300	0
01/07/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.24200	0.25900	0
01/07/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.49300	0.52200	0
01/07/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.70500	0.74300	0
01/07/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.37800	0.40200	0
01/07/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.86000	0.82500	0
01/07/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.38700	0.36600	0
01/07/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.62500	0.59500	0
01/07/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.32400	1.28200	0
01/07/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.93300	0.89600	0
01/07/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.43300	0.41100	0
01/07/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	1.00700	0.96900	0
01/07/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.75500	0.72200	0
01/07/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.48200	0.45800	0
01/07/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.65600	0.62600	0
01/07/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.72200	0.69000	0
01/07/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.68900	0.65700	0
01/07/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.37290	11.42800	0
01/07/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.47900	0.50700	0
01/07/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.46400	0.49200	0
01/07/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.49400	0.52300	0
01/07/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.92100	0.89500	0
01/07/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.99100	0.96400	0
01/07/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.95600	0.92900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.08440	0.08500	12,348
01/07/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.00523	0.00570	0
01/07/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00118	0.00134	0
01/07/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/07/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.01442	0.01501	0
01/07/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00002	0.00001	0
01/07/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.41560	11.41500	0
01/07/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00678	0.00634	0
01/07/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00083	0.00070	0
01/07/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.08560	0.08620	0
01/07/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.00718	0.00763	0
01/07/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.01569	0.01628	0
01/07/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00285	0.00307	0
01/07/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00725	0.00687	0
01/07/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00009	0.00008	0
01/07/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00158	0.00143	0
01/07/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.86800	9.91910	58,892
01/07/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.34300	0.38400	0
01/07/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.31000	0.35000	0
01/07/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.37700	0.41900	0
01/07/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.25100	0.28800	5,655
01/07/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.06700	0.08200	3,590
01/07/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.61100	0.65800	0
01/07/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.09500	0.11400	6,195
01/07/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.16400	0.19100	0
01/07/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.03800	0.04700	0
01/07/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.52800	0.57300	0
01/07/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.04800	0.05900	0
01/07/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.04300	0.05300	0
01/07/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.77500	0.73400	0
01/07/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.73000	0.69000	0
01/07/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.06000	0.05400	0
01/07/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.82000	0.77800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.29600	0.27200	0
01/07/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.47700	0.44500	0
01/07/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.04300	0.03900	6,195
01/07/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.59900	0.56300	0
01/07/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.10900	0.10000	2,065
01/07/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.18300	0.16900	0
01/07/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.14200	0.13100	0
01/07/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.12500	0.11500	0
01/07/2011	€ / R On 19 December 2011			Foreign Exchange Future	9.97420	10.02600	4,928
01/07/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.43800	0.47800	0
01/07/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.41100	0.44900	0
01/07/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.46700	0.50700	0
01/07/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.33900	0.37100	0
01/07/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.59200	0.63600	0
01/07/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.69800	0.74400	0
01/07/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.77400	0.82000	0
01/07/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.10000	0.09400	0
01/07/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.12400	0.11800	0
01/07/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.16800	0.16000	0
01/07/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.36500	0.34500	0
01/07/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.24300	0.23100	0
01/07/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.28700	0.27300	0
01/07/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.26400	0.25200	0
01/07/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.07890	10.13730	5,000
01/07/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.43900	0.47600	0
01/07/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.42000	0.45300	0
01/07/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.46000	0.50000	0
01/07/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.11600	1.17100	0
01/07/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.38400	0.41400	0
01/07/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.59100	0.63400	0
01/07/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.15900	1.21500	0
01/07/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.53500	0.57800	0
01/07/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.28100	0.30500	0
01/07/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.80200	0.76800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.35600	0.34100	0
01/07/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.08000	0.07800	0
01/07/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.31200	0.29700	0
01/07/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.55500	0.52700	0
01/07/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.08700	0.08400	0
01/07/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.43100	0.41300	0
01/07/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.49100	0.46600	0
01/07/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.46000	0.43900	0
01/07/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.25590	7.27500	25,316
01/07/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.62200	0.64000	0
01/07/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.57500	0.59300	0
01/07/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.66900	0.68700	0
01/07/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.06800	0.07500	0
01/07/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.08000	0.08800	0
01/07/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.31700	0.33300	0
01/07/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.17700	0.19000	0
01/07/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.05800	0.06400	0
01/07/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.20900	0.22300	0
01/07/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.01600	0.01800	0
01/07/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.52900	0.54700	0
01/07/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.01400	0.01600	0
01/07/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.48400	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.24300	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00900	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.09300	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.01200	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.80600	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.23700	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.90300	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.08700	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.02800	0.00000	0
01/07/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.75800	0.74100	0
01/07/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.02300	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.71000	0.69300	0
01/07/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.10300	0.09800	0
01/07/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.35200	0.33900	0
01/07/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.12100	0.11500	0
01/07/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.06100	0.05800	0
01/07/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.27400	0.26300	0
01/07/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.31200	0.30000	0
01/07/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.01300	0.01200	0
01/07/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.01900	0.01800	0
01/07/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.01600	0.01500	0
01/07/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.27210	7.29080	1,089
01/07/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.66200	0.67900	0
01/07/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20500	0.21500	0
01/07/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.62000	0.63600	0
01/07/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.70500	0.72200	0
01/07/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.14500	0.15300	0
01/07/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.37300	0.36200	0
01/07/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03300	0.03100	0
01/07/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.04800	0.04500	0
01/07/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.23300	0.22400	0
01/07/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04000	0.03800	0
01/07/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.28850	7.31070	0
01/07/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.29900	0.31100	0
01/07/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.27500	0.28600	0
01/07/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.32600	0.33800	0
01/07/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.23700	0.24700	0
01/07/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.47800	0.49400	0
01/07/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.14000	0.14700	0
01/07/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.22000	0.22900	0
01/07/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.44500	0.46000	0
01/07/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.10600	0.00000	0
01/07/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01800	0.00000	0
01/07/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.15700	0.14900	0
01/07/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.38200	0.36800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.60200	0.58600	0
01/07/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.14000	0.13300	0
01/07/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.34900	0.33600	0
01/07/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.23800	0.22700	0
01/07/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.28700	0.27500	0
01/07/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.26100	0.25000	0
01/07/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.25820	8.27500	0
01/07/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.38900	1.40200	0
01/07/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.36100	1.37400	0
01/07/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.41800	1.43000	0
01/07/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.41000	0.40500	0
01/07/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.45300	0.44900	0
01/07/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.43100	0.42700	0
01/07/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.08130	7.09390	0
01/07/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.08400	0.09100	0
01/07/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07100	0.07800	0
01/07/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.09900	0.10700	0
01/07/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.01200	0.01400	0
01/07/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01400	0.01600	0
01/07/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.01000	0.01200	0
01/07/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02900	0.03300	0
01/07/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.50100	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00700	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.25500	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.07400	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.87600	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.02000	0.00000	0
01/07/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.49800	0.48900	0
01/07/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.77900	0.76800	0
01/07/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.68300	0.67200	0
01/07/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.73100	0.72000	0
01/07/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.21800	0.21300	0
01/07/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.29000	0.28400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.25300	0.24700	0
01/07/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.16080	7.17390	0
01/07/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19800	0.20800	0
01/07/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18100	0.19000	0
01/07/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.21700	0.22700	0
01/07/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.09600	0.10200	0
01/07/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.45700	0.46900	0
01/07/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.10500	0.11100	0
01/07/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.42100	0.43300	0
01/07/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.15100	0.15900	0
01/07/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.38600	0.39800	0
01/07/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.13800	0.14500	0
01/07/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.42700	0.42100	0
01/07/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.12500	0.12400	0
01/07/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.39000	0.38500	0
01/07/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.11000	0.10900	0
01/07/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.54400	0.53700	0
01/07/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.09600	0.09500	0
01/07/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.58500	0.57800	0
01/07/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.25600	0.25300	0
01/07/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.32000	0.31600	0
01/07/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.28700	0.28400	0
01/07/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.03550	0.03250	22,388
01/07/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.10200	0.11120	21,898
01/07/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.05050	8.15110	960
01/07/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.47700	0.55900	0
01/07/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.44000	0.51900	0
01/07/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.51600	0.60000	0
01/07/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.10900	0.14100	0
01/07/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.02700	0.03600	0
01/07/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.01700	0.00000	0
01/07/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.03000	0.04000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.37000	0.44400	0
01/07/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.03300	0.04400	0
01/07/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.04600	0.06100	0
01/07/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.04100	0.05500	0
01/07/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.02400	0.00000	0
01/07/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.33700	0.00000	0
01/07/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.13700	0.00000	0
01/07/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	1.07400	0.00000	0
01/07/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.84100	0.75400	0
01/07/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.79600	0.71000	0
01/07/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.93300	0.84300	0
01/07/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.12000	0.09300	0
01/07/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.98000	0.88900	0
01/07/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	1.21700	0.00000	0
01/07/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	1.02700	0.93500	0
01/07/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.45900	0.39000	0
01/07/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.06600	0.04900	0
01/07/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.09000	0.06800	0
01/07/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.07700	0.05800	0
01/07/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.16630	8.26870	25
01/07/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.29200	0.33700	0
01/07/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.27500	0.31800	0
01/07/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.31000	0.35800	0
01/07/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.23000	0.26700	0
01/07/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.34900	0.40500	0
01/07/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.47700	0.54500	0
01/07/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.21600	0.25200	0
01/07/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.14400	0.16800	0
01/07/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.08400	0.09800	0
01/07/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.10900	0.12800	0
01/07/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.24400	0.28300	0
01/07/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.42200	0.48500	0
01/07/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.56900	0.64400	0
01/07/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.16100	0.18800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.63700	0.71600	0
01/07/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.18100	0.21100	0
01/07/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.13600	0.00000	0
01/07/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.20400	0.00000	0
01/07/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.08000	0.00000	0
01/07/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.10300	0.00000	0
01/07/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	1.13700	0.00000	0
01/07/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.36400	0.00000	0
01/07/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.63800	0.00000	0
01/07/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.92000	0.00000	0
01/07/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.71500	0.64200	0
01/07/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.12100	0.09700	0
01/07/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.79500	0.71900	0
01/07/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.15300	0.12500	0
01/07/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.25600	0.21600	0
01/07/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.52800	0.46400	0
01/07/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	1.09300	1.00900	0
01/07/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.31800	1.22900	0
01/07/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.87800	0.79900	0
01/07/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.60000	0.53300	0
01/07/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.21100	0.17600	0
01/07/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.33300	0.28600	0
01/07/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.56400	0.49800	0
01/07/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.39400	0.33900	0
01/07/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.45900	0.39900	0
01/07/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.42600	0.36800	0
01/07/2011	RAIN On 19 September 2011			Foreign Exchange Future	13,922.07000	13,995.94000	0
01/07/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.05690	1.06220	0
01/07/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01430	0.01630	0
01/07/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00650	0.00760	0
01/07/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.03100	0.03460	0
01/07/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.02410	0.02240	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/07/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.09960	0.09540	0
01/07/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.05740	0.05410	0
01/07/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.07460	1.07980	0
01/07/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.03410	0.03690	0
01/07/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.05500	0.05880	0
01/07/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02140	0.02330	0
01/07/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.09680	0.09350	0
01/07/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.03040	0.02900	0
01/07/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.05950	0.05710	0
Future Open Interest							601,600.00
Option Open Interest							198,149.00
Grand Total							799,749.00