



# Currency Futures & Options Monthly Statistics

From: 01/09/2011 To: 19/09/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.02640	7.02120	222,638
01/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00200	0.00200	0
01/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00200	0.00200	0
01/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00300	0.00300	3,000
01/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	0.92600	0.92100	0
01/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00300	0.00300	0
01/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	0.97600	0.97100	0
01/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00400	0.00400	0
01/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.07600	1.07100	0
01/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	0.77700	0.77200	0
01/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00400	0.00500	0
01/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.02600	1.02100	0
01/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00500	0.00500	15,000
01/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02100	0.02200	5,000
01/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.24700	0.24400	1,230
01/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.17100	0.17000	6,000
01/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.01700	0.01800	10,000
01/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01000	0.01100	200
01/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.33500	0.33000	0
01/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.43000	0.42500	6,060
01/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.07200	0.07400	6,060

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03100	0.03300	8,880
01/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.47900	0.47400	0
01/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.29000	0.28500	0
01/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.04700	0.04900	6,250
01/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.20800	0.20500	1,980
01/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.01400	0.01500	0
01/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.13900	0.13900	0
01/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.00900	0.00900	0
01/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.05800	0.06000	0
01/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.11100	0.11100	9,143
01/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.62700	0.62200	0
01/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00600	0.00700	0
01/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.27600	1.27100	0
01/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.03800	0.04000	0
01/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01200	0.01300	0
01/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.22600	1.22100	0
01/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00200	0.00200	0
01/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.17600	1.17100	0
01/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00700	0.00800	0
01/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.72700	0.72200	0
01/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.32600	1.32100	0
01/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.08900	0.09100	0
01/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.38100	0.37600	0
01/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.02500	0.02700	0
01/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.34900	0.35600	0
01/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00500	0.00500	200
01/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.11300	0.12000	0
01/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.68100	0.68700	0
01/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.12600	1.13100	0
01/09/2011	\$ / R On 19 September 2011	5.80	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
01/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.53600	0.54200	0
01/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.26200	0.26900	0
01/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.73000	0.73600	0
01/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.08500	0.09000	0
01/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.18200	0.18900	0
01/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.63300	0.63800	0
01/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.06300	0.06800	0
01/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.48800	0.49400	0
01/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00300	0.00300	8,880
01/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.01400	0.01400	1,980
01/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.03200	0.03400	0
01/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.22100	0.22800	0
01/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.30500	0.31200	0
01/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.77400	2.77900	0
01/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.14600	0.15300	0
01/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00900	0.00900	5,980
01/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00400	0.00400	0
01/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.58400	0.59000	0
01/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.04500	0.04900	10,000
01/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.44100	0.44700	0
01/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.02100	0.02300	10,000
01/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.39500	0.40100	2,800
01/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	1.27500	1.28000	0
01/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.82800	0.83400	0
01/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	1.17500	1.18000	0
01/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	1.22500	1.23000	0
01/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.87800	0.88300	0
01/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	1.32500	1.33000	0
01/09/2011	\$ / R On 19 September 2011	6.05	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
01/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.92700	0.93200	0
01/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.97700	0.98200	0
01/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.77900	0.78400	0
01/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.07600	1.08100	0
01/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	1.02600	1.03100	0
01/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.11560	7.11310	60,251
01/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.18500	0.19100	0
01/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17200	0.17800	0
01/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.19900	0.20600	0
01/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.46000	0.46300	6,425
01/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08000	0.08100	0
01/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.31500	0.32100	0
01/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21400	0.22100	5,560
01/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	0.98000	0.97500	0
01/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.15000	0.15500	10,000
01/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.70100	0.69800	0
01/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.74500	0.74200	0
01/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.88500	0.88000	0
01/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.07500	0.07700	0
01/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.17300	1.16900	0
01/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.16000	0.16600	0
01/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.49700	0.49800	0
01/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.42700	0.43100	200
01/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.08900	0.09200	0
01/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.11500	0.11800	0
01/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.39600	0.40000	560
01/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.83800	0.83400	0
01/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.79100	0.78700	0
01/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.12500	1.12000	0
01/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.10100	0.10400	1,000
01/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.13100	0.13500	0
01/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.57500	0.57400	0
01/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.27100	1.26700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.09500	0.09800	0
01/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.23100	0.23800	14,600
01/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.61600	0.61400	0
01/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.06700	0.06800	0
01/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.07100	0.07200	0
01/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.07600	1.07200	0
01/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.08400	0.08600	0
01/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.14000	0.14400	0
01/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.05500	0.05500	0
01/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.06400	0.06500	0
01/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.02800	1.02300	0
01/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.24900	0.25600	0
01/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.36700	0.37200	0
01/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.26800	0.27600	0
01/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.53500	0.53600	0
01/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	0.93200	0.92800	0
01/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.05800	0.05800	0
01/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	0.65800	0.65600	0
01/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.34000	0.34500	0
01/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.12200	0.12600	0
01/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.05200	0.05200	0
01/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.06100	0.06100	0
01/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.10800	0.11100	0
01/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.29100	0.29700	0
01/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.22500	0.23400	0
01/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.74200	0.74800	0
01/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	1.19500	1.19800	0
01/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.33600	1.33900	0
01/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.65600	0.66300	0
01/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.17400	0.18200	0
01/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.04200	0.04300	0
01/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	1.24200	1.24500	0
01/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.01600	0.01500	0
01/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.06900	0.07300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.25200	0.26300	0
01/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.15100	0.15900	0
01/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.28300	0.29300	0
01/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.01200	0.01000	0
01/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	1.14800	1.15200	0
01/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	1.28900	1.29200	0
01/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.57400	0.58100	0
01/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.91800	0.92300	0
01/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.01000	0.00900	0
01/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	1.05500	1.05900	0
01/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	1.10100	1.10500	0
01/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.05000	0.05100	560
01/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.82900	0.83500	0
01/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.31500	0.32500	0
01/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00500	0.00400	0
01/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05900	0.06100	5,000
01/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.61500	0.62200	0
01/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.78500	0.79100	0
01/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00900	0.00700	0
01/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.02500	0.02400	0
01/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.02200	0.02100	0
01/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.13000	0.13700	0
01/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.69900	0.70500	0
01/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.87300	0.87900	0
01/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.11100	0.11800	0
01/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.08100	0.08500	5,000
01/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.49400	0.50300	0
01/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00700	0.00600	0
01/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	1.00900	1.01400	0
01/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.01900	0.01700	0
01/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.02900	0.02900	0
01/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.03500	0.03500	0
01/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.01400	0.01200	5,000
01/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.53400	0.54200	0

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01/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.34800	0.35800	0
01/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.19900	0.20800	0
01/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.96400	0.96800	0
01/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.38300	0.39300	0
01/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.09400	0.10000	0
01/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.45600	0.46500	1,000
01/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.41900	0.42800	0
01/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.19770	7.19780	16,736
01/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.43400	0.44300	0
01/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.41100	0.42000	0
01/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.45800	0.46600	0
01/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.45100	0.46000	0
01/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.38300	0.39300	30,100
01/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.34500	0.35400	0
01/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.56200	0.56900	0
01/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.36300	0.37300	0
01/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.59500	0.60100	0
01/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.25300	0.26200	0
01/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.17400	0.18000	0
01/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.29500	0.30400	0
01/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.12900	0.13300	0
01/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.63000	0.63500	0
01/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.12400	0.12800	0
01/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.53000	0.53800	0
01/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.16600	0.17200	0
01/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.40500	0.41400	10,000
01/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.66500	0.67000	0
01/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.28000	0.28900	0
01/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.14000	0.14500	0
01/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.19000	0.19700	0
01/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.42700	0.43600	0
01/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.70200	0.70600	0
01/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.19900	0.20600	0
01/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.15900	0.16500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.18200	0.18800	0
01/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.11000	0.11400	0
01/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.13300	1.13200	0
01/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.11500	0.11800	0
01/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.23000	0.23700	0
01/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.74000	0.74300	0
01/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	0.77900	0.78100	0
01/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	0.90800	0.90900	0
01/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.14600	0.15100	0
01/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.31000	0.32000	0
01/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.32700	0.33700	0
01/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.50200	0.51000	0
01/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.21900	0.22600	0
01/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.15200	0.15800	0
01/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.26600	0.27500	0
01/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	0.86400	0.86500	0
01/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.08700	1.08700	0
01/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.24100	0.24900	0
01/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.13400	0.13900	0
01/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.04100	1.04100	0
01/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.47600	0.48400	0
01/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.20900	0.21600	0
01/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.11900	0.12300	0
01/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	0.82100	0.82300	0
01/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.07300	0.07500	0
01/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.32100	1.32500	0
01/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.76100	0.76800	0
01/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.22800	0.23600	0
01/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.04300	0.04300	0
01/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	1.18600	1.19100	0
01/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.64300	0.65100	0
01/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.03900	0.03900	0
01/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.06600	0.06700	0
01/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.56800	0.57700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	1.05400	1.06000	0
01/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.72100	0.72800	0
01/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.20400	0.21200	0
01/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.42900	0.43900	0
01/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.46200	0.47200	0
01/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.09800	1.10300	0
01/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.06000	0.06100	0
01/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.08100	0.08300	0
01/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.09200	0.09500	0
01/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.68200	0.68900	0
01/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.36700	1.37000	0
01/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.03500	0.03400	0
01/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.41200	1.41600	0
01/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.88400	0.89000	0
01/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	1.01100	1.01700	0
01/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.80100	0.80800	0
01/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.10400	0.10800	0
01/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.27900	0.28800	0
01/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.84200	0.84900	0
01/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.14200	1.14700	0
01/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.53200	0.54100	0
01/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.11700	0.12200	0
01/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.30700	0.31600	0
01/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.96800	0.97400	0
01/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.18200	0.19000	0
01/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.27600	1.28000	0
01/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.13200	0.13700	10,000
01/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.23100	1.23500	0
01/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.49700	0.50600	0
01/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.92600	0.93200	0
01/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.60500	0.61400	0
01/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.14700	0.15300	0
01/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.36500	0.37500	0
01/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.16400	0.17100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.39700	0.40600	0
01/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.33500	0.34500	0
01/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.25300	0.26200	1,000
01/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.24600	0.25400	0
01/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.29900	0.30800	0
01/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.27200	0.28100	0
01/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.27890	7.28190	2,009
01/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.45600	0.46400	0
01/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.43700	0.44500	0
01/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.47600	0.48400	0
01/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.39700	0.40200	0
01/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.45800	0.46300	0
01/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.42700	0.43200	0
01/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.36460	7.37020	416
01/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.59100	0.60500	0
01/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.55100	0.56500	42,000
01/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.57100	0.58500	0
01/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.61300	0.62700	16,000
01/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.39800	0.40700	0
01/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.48600	0.49500	0
01/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.45600	0.46500	0
01/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.42600	0.43500	0
01/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.46610	7.47070	0
01/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.52200	0.53400	0
01/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.50600	0.51900	0
01/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.43900	0.45000	300
01/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.53800	0.55000	0
01/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.72200	0.72900	0
01/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.97300	0.97900	0
01/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.79000	0.79800	0
01/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.75600	0.76300	0
01/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.47310	8.46580	0
01/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.18100	1.19300	0
01/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.16400	1.17700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.37000	1.38100	200
01/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.19800	1.21100	0
01/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.17500	1.19500	0
01/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.89700	0.91500	0
01/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.24100	1.26100	0
01/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20800	1.22700	0
01/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.33880	9.33150	0
01/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.63300	1.64800	0
01/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.61600	1.63100	0
01/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.65100	1.66500	0
01/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.46200	1.48400	0
01/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.52700	1.55000	0
01/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.49400	1.51700	0
01/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.02640	7.02120	449
01/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.07223	0.07396	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.05825	0.06013	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.08947	0.09090	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.04699	0.04893	50
01/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.11307	0.11970	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.22059	0.22773	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.18185	0.18893	0
01/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.14583	0.15276	0
01/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.11560	7.11310	97
01/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.31453	0.32052	0
01/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.29064	0.29723	0
01/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.34011	0.34544	0
01/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.17451	0.18234	0
01/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.22504	0.23413	0
01/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.19893	0.20742	0
01/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.34980	11.43070	21,987
01/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.07700	0.11900	0
01/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.06500	0.10200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.09200	0.13900	0
01/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.04500	0.07400	5,490
01/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.00900	0.01700	0
01/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.37700	0.45100	3,455
01/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.85300	0.93400	0
01/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.22100	0.28900	1,200
01/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.51200	0.59000	0
01/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.42100	0.49600	0
01/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.29500	0.36600	630
01/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.25700	0.32700	0
01/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.01800	0.03300	0
01/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.03100	0.05400	0
01/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.02600	0.04600	0
01/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.18800	0.25400	0
01/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.60700	0.68700	0
01/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.03800	0.06300	0
01/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.70500	0.78500	0
01/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.02200	0.03900	0
01/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.52200	0.45800	0
01/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00500	0.00400	0
01/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.38800	0.33200	0
01/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00700	0.00600	0
01/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.08800	0.07300	0
01/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.47600	0.41500	0
01/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.43100	0.37300	0
01/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.56800	0.50200	0
01/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.05700	0.04600	0
01/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.02100	0.01500	1,200
01/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.07100	0.05800	0
01/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.01200	0.00900	630
01/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.04500	0.03500	0
01/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00300	0.00300	5,490
01/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.75900	0.68600	200
01/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.02700	0.02000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.34500	0.29300	100
01/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.19200	0.15800	0
01/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.26500	0.22100	0
01/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.22700	0.18800	200
01/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.48210	11.56760	15,730
01/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.30800	0.36100	0
01/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.29100	0.34300	0
01/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.32500	0.38100	0
01/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.17000	0.20300	0
01/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.85900	0.94300	0
01/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.45800	0.52700	0
01/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.23400	0.27800	0
01/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.27600	0.32500	0
01/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.02800	1.11300	0
01/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.04600	0.04500	0
01/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.54400	0.50700	0
01/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.65200	0.61000	0
01/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.27600	0.25900	0
01/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.07700	0.07500	0
01/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.88800	0.83500	150
01/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.44300	0.41300	0
01/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.50900	0.47500	0
01/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.47600	0.44300	0
01/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.60290	11.69310	2,772
01/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.61700	0.67700	0
01/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.59400	0.65300	0
01/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.64000	0.70200	0
01/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.79900	0.86800	0
01/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.57200	0.63000	0
01/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.44300	0.49000	0
01/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.85900	0.93500	0
01/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.47600	0.52600	0
01/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.33300	0.37000	0
01/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.66500	0.72800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.92600	1.00400	0
01/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.51200	0.56400	0
01/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.60900	0.57100	0
01/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.22300	0.21100	0
01/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.41200	0.38500	0
01/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	1.03000	0.97700	0
01/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.67300	0.63300	0
01/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.25600	0.24200	0
01/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.74000	0.69700	0
01/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.51900	0.48700	0
01/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.29600	0.27500	0
01/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.43700	0.40900	0
01/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.49100	0.46000	0
01/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.46400	0.43400	0
01/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.72060	11.81680	0
01/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.63600	0.68700	0
01/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.61800	0.66800	0
01/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.65400	0.70700	0
01/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.73300	0.69000	0
01/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.79700	0.75100	0
01/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.76500	0.72000	0
01/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09120	0.09170	12,401
01/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01121	0.01171	0
01/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00187	0.00228	0
01/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02120	0.02170	0
01/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40880	11.40830	0
01/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00067	0.00058	0
01/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00001	0.00001	0
01/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09250	0.09300	200
01/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01268	0.01317	0
01/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02255	0.02304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00498	0.00538	0
01/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00248	0.00238	0
01/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00005	0.00004	0
01/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00018	0.00017	0
01/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.00900	10.11280	61,290
01/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.37600	0.47100	0
01/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.33200	0.42500	0
01/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.42100	0.51900	0
01/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.25000	0.33600	5,655
01/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.02300	0.04000	3,590
01/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.71100	0.81400	0
01/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.04400	0.07200	6,195
01/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.12000	0.18500	0
01/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00800	0.01400	0
01/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.61300	0.71500	0
01/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.01200	0.02200	0
01/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.01000	0.01800	0
01/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.01500	0.02700	0
01/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00100	0.00200	0
01/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00100	0.00200	0
01/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00300	0.00600	0
01/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.02800	0.04900	0
01/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.05400	0.08700	0
01/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.24500	0.17400	0
01/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.36900	0.28600	0
01/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.84400	0.74300	0
01/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.59100	1.48700	0
01/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.14200	1.03900	0
01/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	1.09200	0.98900	0
01/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.50600	0.41400	0
01/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.60100	0.50500	0
01/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.55300	0.45900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00400	0.00200	0
01/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.64900	0.55100	0
01/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.11100	0.07200	0
01/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.28500	0.20900	0
01/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00200	0.00100	6,195
01/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.41400	0.32700	0
01/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.01200	0.00600	2,065
01/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.04100	0.02300	0
01/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.02300	0.01200	0
01/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.01700	0.00800	0
01/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.12610	10.23430	5,771
01/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.49200	0.56800	0
01/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.46200	0.53500	0
01/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.52300	0.60100	0
01/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.38100	0.44600	0
01/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.66400	0.75500	0
01/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.86900	0.96900	0
01/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.78400	0.88100	0
01/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.04700	0.05900	0
01/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.40700	0.47500	0
01/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.05500	0.06900	0
01/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.70300	0.79600	0
01/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.10700	0.13100	0
01/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.27400	0.32400	0
01/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.05200	0.06500	0
01/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.24100	0.28600	0
01/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.35700	0.41900	0
01/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.62600	0.71500	0
01/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.31200	0.00000	0
01/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.08500	0.10500	0
01/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.15900	1.07100	0
01/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.33600	0.00000	400
01/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.10000	0.08100	0
01/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.28100	0.23500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.46500	0.40200	0
01/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.57600	1.48100	0
01/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.39800	0.34000	0
01/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.98100	0.89700	0
01/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.07700	0.06200	0
01/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.52900	1.43500	0
01/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.23100	0.19100	0
01/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.67100	1.57500	0
01/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.05800	0.04700	0
01/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.04300	0.03500	0
01/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.08800	0.07100	0
01/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.25500	0.21200	0
01/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.14700	0.11700	0
01/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.18600	0.15100	0
01/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.16600	0.13400	0
01/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.23410	10.34580	8,103
01/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.51700	0.58000	0
01/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.49400	0.55500	0
01/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.54000	0.60600	0
01/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.24800	1.35300	0
01/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.45100	0.50800	0
01/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.67400	0.75200	0
01/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.29300	1.39800	0
01/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.61700	0.68900	0
01/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.33100	0.37500	0
01/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.29000	0.33000	0
01/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.43200	0.48600	0
01/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.21700	0.24800	0
01/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.15800	0.18200	0
01/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.25600	0.29100	0
01/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.13100	0.15200	0
01/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.24500	0.28000	0
01/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.18500	0.21200	0
01/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.84100	0.93200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.15700	0.13600	0
01/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.25100	1.16600	0
01/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.96100	0.88400	0
01/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.64700	1.55600	0
01/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.92200	0.84500	0
01/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.42400	1.33600	0
01/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.08300	1.00200	0
01/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.49800	0.44000	0
01/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.80600	0.73400	0
01/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.69700	0.62900	0
01/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.28300	0.24300	0
01/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05900	0.05200	0
01/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.24000	0.20600	0
01/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.46700	0.41200	0
01/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.06400	0.05700	0
01/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.35600	0.31000	0
01/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.41000	0.35900	0
01/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.38300	0.33400	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.06210	7.05890	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.39900	0.39700	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.36100	0.36000	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.44200	0.43900	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.20500	0.20700	14,286
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.08200	0.08400	6,757
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.42000	0.42500	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.03000	0.03000	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.14300	0.14800	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.04900	0.05100	0
01/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.03700	0.03800	0
01/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.53220	7.50120	26,285
01/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.88300	0.85200	0
01/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.83300	0.80200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.93200	0.90200	0
01/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.10700	0.09400	0
01/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.13800	0.12200	0
01/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.53500	0.50500	0
01/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.34200	0.31300	0
01/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.08100	0.07200	0
01/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.38800	0.35900	0
01/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00600	0.00600	0
01/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.78300	0.75200	0
01/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00500	0.00500	0
01/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.73300	0.70300	0
01/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.43700	0.40700	0
01/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00200	0.00200	0
01/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.17300	0.15300	0
01/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00400	0.00400	0
01/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.52200	0.55300	0
01/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.04100	0.05200	0
01/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.62000	0.65100	0
01/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00500	0.00600	0
01/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00100	0.00200	0
01/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.47300	0.50400	0
01/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.42400	0.45500	0
01/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00600	0.00800	0
01/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.09900	0.12100	0
01/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.01000	0.01200	0
01/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00300	0.00400	0
01/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.05600	0.07100	0
01/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.07500	0.09300	0
01/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
01/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.54430	7.51350	931
01/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.91000	0.88100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.86400	0.83500	0
01/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36900	0.35000	0
01/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.96100	0.92800	0
01/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.25200	0.23700	0
01/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.20800	0.22400	0
01/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01700	0.01500	0
01/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.12500	0.13700	0
01/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02000	0.02200	0
01/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01600	0.01800	0
01/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.56070	7.53290	1,680
01/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.47500	0.46100	0
01/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.44400	0.43100	0
01/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.50700	0.49200	0
01/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.38700	0.37600	0
01/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.69300	0.67400	0
01/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.23500	0.23000	0
01/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.36000	0.35000	0
01/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.65400	0.63500	0
01/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.37600	1.34900	0
01/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01500	0.01600	0
01/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.09300	0.10200	0
01/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.24900	0.26700	0
01/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.42400	0.44700	0
01/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.08200	0.09100	0
01/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.22600	0.24300	0
01/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.14600	0.15900	0
01/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.18300	0.19800	0
01/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.16400	0.17800	0
01/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.58450	8.55220	0
01/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.63800	1.61400	0
01/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.60300	1.58000	0
01/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.67200	1.64900	0
01/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.33800	0.34700	0
01/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.36900	0.37800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.35400	0.36200	0
01/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.19750	7.17700	0
01/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.04400	0.03600	0
01/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03100	0.02500	0
01/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06300	0.05200	0
01/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00100	0.00000	0
01/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.00500	0.00400	0
01/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.59800	0.57700	0
01/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.30200	0.28200	0
01/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
01/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.75300	0.77300	0
01/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00500	0.00500	0
01/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
01/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.35800	0.37700	0
01/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.65400	0.67300	0
01/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.55400	0.57400	0
01/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.60400	0.62400	0
01/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.06600	0.07500	0
01/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.13400	0.14800	0
01/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.09700	0.10900	0
01/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.27440	7.25600	10
01/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19500	0.19300	0
01/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17400	0.17300	0
01/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.22100	0.21800	0
01/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.08000	0.08000	0
01/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.50800	0.49300	0
01/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08900	0.09000	0
01/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.46600	0.45100	0
01/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.13900	0.13900	0
01/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.42400	0.41100	0
01/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12500	0.12400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.30100	0.31800	0
01/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.05000	0.05500	0
01/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.26500	0.28300	0
01/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.04200	0.04500	0
01/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.41500	0.43400	0
01/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.03400	0.03700	0
01/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.45600	0.47400	0
01/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.14700	0.16200	0
01/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.20000	0.21700	0
01/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.17100	0.18700	0
01/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00450	0.00530	22,388
01/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.17920	0.17370	21,898
01/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.83150	8.70690	0
01/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.18200	1.05800	0
01/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	1.13200	1.00900	0
01/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.23200	1.10800	0
01/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.44600	0.34400	0
01/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.08200	0.05800	0
01/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.09500	0.06700	0
01/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	1.03300	0.91000	0
01/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.10900	0.07800	0
01/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.16800	0.11900	0
01/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.14500	0.10300	0
01/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.07100	0.05100	0
01/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.04600	0.03300	0
01/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.98300	0.86100	0
01/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00200	0.00400	0
01/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.46500	0.57600	0
01/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.34000	0.44400	0
01/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.16400	0.24600	0
01/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.13700	0.21200	0
01/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.22800	0.32100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00200	0.00300	0
01/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.26400	0.36000	0
01/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.30100	0.40100	0
01/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.01500	0.03700	0
01/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
01/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00100	0.00100	0
01/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.97590	8.84980	279
01/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.78000	0.68800	0
01/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.74300	0.65300	0
01/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.81800	0.72300	0
01/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.63900	0.56000	0
01/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.89700	0.79800	0
01/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.11800	1.00200	0
01/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.60600	0.53200	0
01/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.42400	0.37000	0
01/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.25700	0.22400	0
01/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.32900	0.28700	0
01/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.67200	0.58900	0
01/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.02700	0.91600	0
01/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.25600	1.13900	0
01/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.47000	0.41000	0
01/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.35000	1.23200	0
01/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.52100	0.45600	0
01/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.40300	0.35100	0
01/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.57600	0.50600	0
01/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.24500	0.21300	0
01/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.31300	0.27300	0
01/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.04200	0.05200	0
01/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.07100	0.09800	0
01/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.16300	0.21000	0
01/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.09200	0.12300	0
01/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.11700	0.15300	0
01/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.10400	0.13800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.53700	0.62300	0
01/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.71900	0.81300	0
01/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.20000	0.25600	0
01/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.37700	0.45100	0
01/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.24500	0.30600	0
01/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02400	0.03200	0
01/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.29400	0.36000	0
01/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.03000	0.03900	0
01/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.05100	0.06600	0
01/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.14600	0.18900	0
01/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.50300	0.58700	0
01/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.68100	0.77400	0
01/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.34800	0.42000	0
01/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.18000	0.23200	0
01/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,374.40000	14,452.61000	0
01/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.10070	1.10050	0
01/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.01600	0.01650	0
01/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.05200	0.05190	0
01/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00350	0.00380	0
01/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.05280	0.05330	0
01/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00130	0.00140	0
01/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.01530	0.01600	0
01/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.11460	1.11490	0
01/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.04700	0.04850	0
01/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.07800	0.07880	0
01/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.02790	0.02930	0
01/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.06330	0.06440	0
01/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.01340	0.01390	0
01/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.03240	0.03360	0
02/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.08580	7.02640	221,242
02/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00300	0.00200	0
02/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00200	0.00200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00300	0.00300	3,000
02/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00700	0.00500	15,000
02/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02600	0.02100	5,000
02/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.29600	0.24700	1,230
02/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.21200	0.17100	6,000
02/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01300	0.01000	200
02/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.39000	0.33500	0
02/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.02200	0.01700	10,000
02/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.48800	0.43000	6,060
02/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.09100	0.07200	6,060
02/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03900	0.03100	8,880
02/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.05900	0.04700	6,250
02/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.53700	0.47900	0
02/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.34100	0.29000	0
02/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.25200	0.20800	1,980
02/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.01800	0.01400	0
02/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.17600	0.13900	0
02/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01100	0.00900	0
02/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.07300	0.05800	0
02/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.14300	0.11100	9,143
02/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.68600	0.62700	0
02/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00800	0.00600	0
02/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.33600	1.27600	0
02/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.04800	0.03800	0
02/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01500	0.01200	0
02/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.28600	1.22600	0
02/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00200	0.00200	0
02/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.23600	1.17600	0
02/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00900	0.00700	0
02/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.78600	0.72700	0
02/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.38600	1.32600	0
02/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.11500	0.08900	0
02/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.43800	0.38100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.03200	0.02500	0
02/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00500	0.00400	0
02/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00400	0.00300	0
02/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.03600	0.97600	0
02/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.13600	1.07600	0
02/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	0.83600	0.77700	0
02/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00200	0.00100	0
02/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00600	0.00400	0
02/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.08600	1.02600	0
02/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	0.98600	0.92600	0
02/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	1.21500	1.27500	0
02/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.77000	0.82800	0
02/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	1.11600	1.17500	0
02/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	1.16500	1.22500	0
02/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.86800	0.92700	0
02/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	1.26500	1.32500	0
02/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.81900	0.87800	0
02/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.29600	0.34900	0
02/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00200	0.00500	200
02/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.07900	0.11300	0
02/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.62300	0.68100	0
02/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.06600	1.12600	0
02/09/2011	\$ / R On 19 September 2011	5.80	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
02/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.47900	0.53600	0
02/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.21200	0.26200	0
02/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.67200	0.73000	0
02/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.05700	0.08500	0
02/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.13700	0.18200	0
02/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.57500	0.63300	0
02/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.04000	0.06300	0
02/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.43200	0.48800	0
02/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00500	0.01400	1,980
02/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.01600	0.03200	0
02/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00100	0.00300	8,880
02/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.17300	0.22100	0
02/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.25300	0.30500	0
02/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.71400	2.77400	0
02/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.10500	0.14600	0
02/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.52700	0.58400	0
02/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00400	0.00900	5,980
02/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00200	0.00400	0
02/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.02600	0.04500	10,000
02/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.38600	0.44100	0
02/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.01000	0.02100	10,000
02/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.34000	0.39500	2,800
02/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.91700	0.97700	0
02/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.72100	0.77900	0
02/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	1.01600	1.07600	0
02/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.96700	1.02600	0
02/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.17540	7.11560	60,583
02/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.20500	0.18500	0
02/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.19100	0.17200	0
02/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.22000	0.19900	0
02/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.50700	0.46000	6,425
02/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.08700	0.08000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.23700	0.21400	5,560
02/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.03800	0.98000	0
02/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.34800	0.31500	0
02/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.16500	0.15000	10,000
02/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.75600	0.70100	0
02/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.80200	0.74500	0
02/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.94200	0.88500	0
02/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.08200	0.07500	0
02/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.23200	1.17300	0
02/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.17700	0.16000	0
02/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.54500	0.49700	0
02/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.47000	0.42700	200
02/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.09800	0.08900	0
02/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.12600	0.11500	0
02/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.43500	0.39600	560
02/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.89500	0.83800	0
02/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.84800	0.79100	0
02/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.18300	1.12500	0
02/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.11100	0.10100	1,000
02/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.14400	0.13100	0
02/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.62600	0.57500	0
02/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.33000	1.27100	0
02/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.10400	0.09500	0
02/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.25500	0.23100	14,600
02/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.66700	0.61600	0
02/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.05900	0.05500	0
02/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.13500	1.07600	0
02/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.09200	0.08400	0
02/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.15400	0.14000	0
02/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.07300	0.06700	0
02/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.06900	0.06400	0
02/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.08600	1.02800	0
02/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.27600	0.24900	0
02/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.40400	0.36700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.29800	0.26800	0
02/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.58500	0.53500	0
02/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	0.99000	0.93200	0
02/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.06200	0.05800	0
02/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	0.71000	0.65800	0
02/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.37500	0.34000	0
02/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.13500	0.12200	0
02/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.05600	0.05200	0
02/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.06600	0.06100	0
02/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.11800	0.10800	0
02/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.32200	0.29100	0
02/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.07700	0.07100	0
02/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	1.00200	1.05500	0
02/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.19700	0.22500	0
02/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.69300	0.74200	0
02/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	1.14100	1.19500	0
02/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.28100	1.33600	0
02/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.61000	0.65600	0
02/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.15000	0.17400	0
02/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.03500	0.04200	0
02/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	1.18700	1.24200	0
02/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.01500	0.01600	0
02/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.06000	0.06900	0
02/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.22300	0.25200	0
02/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.12900	0.15100	0
02/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.25100	0.28300	0
02/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.01100	0.01200	0
02/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	1.09400	1.14800	0
02/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	1.04800	1.10100	0
02/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.52900	0.57400	0
02/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.86700	0.91800	0
02/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.01000	0.01000	0
02/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	1.23400	1.28900	0
02/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.04200	0.05000	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.77900	0.82900	0
02/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.28000	0.31500	0
02/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00500	0.00500	0
02/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.05100	0.05900	5,000
02/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.56900	0.61500	0
02/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.73600	0.78500	0
02/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00800	0.00900	0
02/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.02300	0.02500	0
02/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.02000	0.02200	0
02/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.11000	0.13000	0
02/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.65100	0.69900	0
02/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.82300	0.87300	0
02/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.09500	0.11100	0
02/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.07000	0.08100	5,000
02/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.45200	0.49400	0
02/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00700	0.00700	0
02/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.95700	1.00900	0
02/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.01700	0.01900	0
02/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.02700	0.02900	0
02/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.03100	0.03500	0
02/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.31200	0.34800	0
02/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.01300	0.01400	5,000
02/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.49000	0.53400	0
02/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.17300	0.19900	0
02/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.91200	0.96400	0
02/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.34500	0.38300	0
02/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.08200	0.09400	0
02/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.41600	0.45600	1,000
02/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.38000	0.41900	0
02/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.25750	7.19770	16,738
02/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.46900	0.43400	0
02/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.44400	0.41100	0
02/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.49400	0.45800	0
02/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.48700	0.45100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.41500	0.38300	30,100
02/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.37400	0.34500	0
02/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.60700	0.56200	0
02/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.39400	0.36300	0
02/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.64100	0.59500	0
02/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.27500	0.25300	0
02/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.18900	0.17400	0
02/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.32000	0.29500	0
02/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.14000	0.12900	0
02/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.67700	0.63000	0
02/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.13400	0.12400	0
02/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.57300	0.53000	0
02/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.18100	0.16600	0
02/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.43800	0.40500	10,000
02/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.71300	0.66500	0
02/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.30400	0.28000	0
02/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.15200	0.14000	0
02/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.20700	0.19000	0
02/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.46200	0.42700	0
02/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.75100	0.70200	0
02/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.21600	0.19900	0
02/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.17300	0.15900	0
02/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.19800	0.18200	0
02/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.15900	0.14600	0
02/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.12400	0.11500	0
02/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.12000	0.11000	0
02/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.79000	0.74000	0
02/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	0.83200	0.77900	0
02/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	0.96300	0.90800	0
02/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.19000	1.13300	0
02/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.33700	0.31000	0
02/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.35500	0.32700	0
02/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.54100	0.50200	0
02/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.23800	0.21900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.16600	0.15200	0
02/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.28900	0.26600	0
02/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	0.91900	0.86400	0
02/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.14400	1.08700	0
02/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.26200	0.24100	0
02/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.14600	0.13400	0
02/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.09800	1.04100	0
02/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.51300	0.47600	0
02/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.22700	0.20900	0
02/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.12900	0.11900	0
02/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	0.87500	0.82100	0
02/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.24900	0.23000	0
02/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.64200	0.68200	0
02/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.06800	0.07300	0
02/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.27200	1.32100	0
02/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.72000	0.76100	0
02/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.20600	0.22800	0
02/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.04100	0.04300	0
02/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	1.13900	1.18600	0
02/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.60500	0.64300	0
02/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.03700	0.03900	0
02/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.06200	0.06600	0
02/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.53200	0.56800	0
02/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	1.00900	1.05400	0
02/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.68100	0.72100	0
02/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.18400	0.20400	0
02/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.39800	0.42900	0
02/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.43000	0.46200	0
02/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.03300	0.03500	0
02/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.05600	0.06000	0
02/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.07500	0.08100	0
02/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.08300	0.09200	0
02/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.36300	1.41200	0
02/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.31700	1.36700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.05200	1.09800	0
02/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.84100	0.88400	0
02/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.96600	1.01100	0
02/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.75900	0.80100	0
02/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.09400	0.10400	0
02/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.25500	0.27900	0
02/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.80000	0.84200	0
02/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.09500	1.14200	0
02/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.49700	0.53200	0
02/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.10600	0.11700	0
02/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.28100	0.30700	0
02/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.92400	0.96800	0
02/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.16600	0.18200	0
02/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.22700	1.27600	0
02/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.12000	0.13200	10,000
02/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.18300	1.23100	0
02/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.46300	0.49700	0
02/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.88200	0.92600	0
02/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.56800	0.60500	0
02/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.13400	0.14700	0
02/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.33700	0.36500	0
02/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.15000	0.16400	0
02/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.36700	0.39700	0
02/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.30800	0.33500	0
02/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.23000	0.25300	1,000
02/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.22300	0.24600	0
02/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.27300	0.29900	0
02/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.24800	0.27200	0
02/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.33830	7.27890	2,009
02/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.48700	0.45600	0
02/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.46700	0.43700	0
02/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.50800	0.47600	0
02/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.37000	0.39700	0
02/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.42900	0.45800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.39900	0.42700	0
02/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.42290	7.36460	416
02/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.62800	0.59100	0
02/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.65000	0.61300	16,000
02/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.60600	0.57100	0
02/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.58600	0.55100	42,000
02/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.43300	0.45600	0
02/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.37700	0.39800	0
02/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.46300	0.48600	0
02/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.40500	0.42600	0
02/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.52440	7.46610	0
02/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.55400	0.52200	0
02/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.53800	0.50600	0
02/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.57100	0.53800	0
02/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.46700	0.43900	300
02/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.69700	0.72200	0
02/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.94300	0.97300	0
02/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.76400	0.79000	0
02/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.73000	0.75600	0
02/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.53350	8.47310	0
02/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.22700	1.18100	0
02/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.21000	1.16400	0
02/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.42000	1.37000	200
02/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.24500	1.19800	0
02/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.16200	1.17500	0
02/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.88700	0.89700	0
02/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.22700	1.24100	0
02/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.19400	1.20800	0
02/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.39920	9.33880	0
02/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.68200	1.63300	0
02/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.70000	1.65100	0
02/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.66500	1.61600	0
02/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.51600	1.52700	0
02/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.45100	1.46200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.48300	1.49400	0
02/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.08580	7.02640	453
02/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.09062	0.07223	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.07327	0.05825	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.05929	0.04699	50
02/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.11476	0.08947	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.07896	0.11307	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.17349	0.22059	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.13747	0.18185	0
02/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.10482	0.14583	0
02/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.17540	7.11560	97
02/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.34773	0.31453	0
02/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.32217	0.29064	0
02/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.37503	0.34011	0
02/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.14963	0.17451	0
02/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.19677	0.22504	0
02/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.17233	0.19893	0
02/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.47600	11.34980	21,952
02/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.12100	0.07700	0
02/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.10200	0.06500	0
02/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.14700	0.09200	0
02/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.07200	0.04500	5,490
02/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.01300	0.00900	0
02/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.48900	0.37700	3,455
02/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.97800	0.85300	0
02/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.53600	0.42100	0
02/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.31600	0.22100	1,200
02/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.63300	0.51200	0
02/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.40000	0.29500	630
02/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.35700	0.25700	0
02/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.02800	0.01800	0
02/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.05000	0.03100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.04100	0.02600	0
02/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.27700	0.18800	0
02/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.73100	0.60700	0
02/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.06000	0.03800	0
02/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.03400	0.02200	0
02/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.82900	0.70500	0
02/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00300	0.00500	0
02/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.40800	0.52200	0
02/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.28400	0.38800	0
02/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00500	0.00700	0
02/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.05100	0.08800	0
02/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.36500	0.47600	0
02/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.32400	0.43100	0
02/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.45200	0.56800	0
02/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.03100	0.05700	0
02/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00700	0.01200	630
02/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.02400	0.04500	0
02/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.01000	0.02100	1,200
02/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.04000	0.07100	0
02/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00200	0.00300	5,490
02/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.63700	0.75900	200
02/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.01300	0.02700	0
02/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.24600	0.34500	100
02/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.12100	0.19200	0
02/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.17600	0.26500	0
02/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.14500	0.22700	200
02/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.60980	11.48210	12,726
02/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.36500	0.30800	0
02/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.34600	0.29100	0
02/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.38500	0.32500	0
02/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.20300	0.17000	0
02/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.53800	0.45800	0
02/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.27900	0.23400	0
02/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.32800	0.27600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.14400	1.02800	0
02/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.97000	0.85900	0
02/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.06000	0.07700	0
02/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.03400	0.04600	0
02/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.46800	0.54400	0
02/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.56900	0.65200	0
02/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.22800	0.27600	0
02/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.79300	0.88800	150
02/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.37500	0.44300	0
02/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.43600	0.50900	0
02/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.40500	0.47600	0
02/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.73090	11.60290	2,767
02/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.68200	0.61700	0
02/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.65700	0.59400	0
02/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.70800	0.64000	0
02/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.63400	0.57200	0
02/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.49000	0.44300	0
02/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.94800	0.85900	0
02/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.52600	0.47600	0
02/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.36800	0.33300	0
02/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.73400	0.66500	0
02/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.01900	0.92600	0
02/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.56700	0.51200	0
02/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.88000	0.79900	0
02/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.24900	0.29600	0
02/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.53600	0.60900	0
02/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.18800	0.22300	0
02/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.35300	0.41200	0
02/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.93700	1.03000	0
02/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.59500	0.67300	0
02/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.21700	0.25600	0
02/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.65900	0.74000	0
02/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.45300	0.51900	0
02/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.37700	0.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.42600	0.49100	0
02/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.40100	0.46400	0
02/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.84980	11.72060	0
02/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.69400	0.63600	0
02/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.67500	0.61800	0
02/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.71400	0.65400	0
02/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.66400	0.73300	0
02/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.72500	0.79700	0
02/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.69400	0.76500	0
02/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09230	0.09120	12,401
02/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01230	0.01121	0
02/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00262	0.00187	0
02/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02230	0.02120	0
02/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40770	11.40880	0
02/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00032	0.00067	0
02/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00001	0
02/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09360	0.09250	200
02/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01375	0.01268	0
02/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02364	0.02255	0
02/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00563	0.00498	0
02/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00203	0.00248	0
02/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00004	0.00005	0
02/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00015	0.00018	0
02/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.06440	10.00900	61,290
02/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.42500	0.37600	0
02/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.37900	0.33200	0
02/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.47100	0.42100	0
02/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.29200	0.25000	5,655
02/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.02900	0.02300	3,590
02/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.76500	0.71100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.05300	0.04400	6,195
02/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.14600	0.12000	0
02/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.01000	0.00800	0
02/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.66600	0.61300	0
02/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.01600	0.01200	0
02/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.01300	0.01000	0
02/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.02000	0.01500	0
02/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00400	0.00300	0
02/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.06500	0.05400	0
02/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.03600	0.02800	0
02/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.32200	0.36900	0
02/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.20100	0.24500	0
02/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.79000	0.84400	0
02/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.53600	1.59100	0
02/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.08700	1.14200	0
02/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	1.03700	1.09200	0
02/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.45600	0.50600	0
02/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.54900	0.60100	0
02/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.50200	0.55300	0
02/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00200	0.00400	0
02/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.59600	0.64900	0
02/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.08200	0.11100	0
02/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.23900	0.28500	0
02/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00100	0.00200	6,195
02/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.36500	0.41400	0
02/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00700	0.01200	2,065
02/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.02800	0.04100	0
02/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.01500	0.02300	0
02/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.01100	0.01700	0
02/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.18480	10.12610	5,778
02/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.52700	0.49200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.49600	0.46200	0
02/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.56000	0.52300	0
02/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.41000	0.38100	0
02/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.70800	0.66400	0
02/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.91900	0.86900	0
02/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.83200	0.78400	0
02/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.05000	0.04700	0
02/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.43700	0.40700	0
02/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.05900	0.05500	0
02/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.74900	0.70300	0
02/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.11500	0.10700	0
02/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.29500	0.27400	0
02/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.05600	0.05200	0
02/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.26000	0.24100	0
02/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.38400	0.35700	0
02/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.66900	0.62600	0
02/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.09100	0.08500	0
02/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.33700	0.31200	0
02/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.30200	0.33600	400
02/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.10600	1.15900	0
02/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.08400	0.10000	0
02/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.24900	0.28100	0
02/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.42500	0.46500	0
02/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.52100	1.57600	0
02/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.36000	0.39800	0
02/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.93000	0.98100	0
02/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.06400	0.07700	0
02/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.47400	1.52900	0
02/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.20200	0.23100	0
02/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.61500	1.67100	0
02/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.04700	0.05800	0
02/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.03400	0.04300	0
02/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.07300	0.08800	0
02/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.22500	0.25500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.12500	0.14700	0
02/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.16100	0.18600	0
02/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.14200	0.16600	0
02/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.29710	10.23410	8,103
02/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.54800	0.51700	0
02/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.52400	0.49400	0
02/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.57200	0.54000	0
02/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.30300	1.24800	0
02/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.47900	0.45100	0
02/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.71100	0.67400	0
02/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.34800	1.29300	0
02/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.65300	0.61700	0
02/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.35200	0.33100	0
02/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.30900	0.29000	0
02/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.45800	0.43200	0
02/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.23100	0.21700	0
02/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.16800	0.15800	0
02/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.27200	0.25600	0
02/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.13900	0.13100	0
02/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.26100	0.24500	0
02/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.88600	0.84100	0
02/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.19600	0.18500	0
02/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.19900	1.25100	0
02/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.13900	0.15700	0
02/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.91400	0.96100	0
02/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.59200	1.64700	0
02/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.87500	0.92200	0
02/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.37100	1.42400	0
02/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.03400	1.08300	0
02/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.46100	0.49800	0
02/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.76200	0.80600	0
02/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.65500	0.69700	0
02/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.25600	0.28300	0
02/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05100	0.05900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.21400	0.24000	0
02/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.43200	0.46700	0
02/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.05600	0.06400	0
02/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.32500	0.35600	0
02/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.37700	0.41000	0
02/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.35100	0.38300	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.12230	7.06210	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.45000	0.39900	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.40800	0.36100	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.49400	0.44200	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.23700	0.20500	14,286
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.09400	0.08200	6,757
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.37200	0.42000	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.02200	0.03000	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.11500	0.14300	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.03600	0.04900	0
02/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.02800	0.03700	0
02/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.54470	7.53220	26,285
02/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.89500	0.88300	0
02/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.84500	0.83300	0
02/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.94500	0.93200	0
02/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.11000	0.10700	0
02/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.14300	0.13800	0
02/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.54700	0.53500	0
02/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.35300	0.34200	0
02/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.08200	0.08100	0
02/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.40000	0.38800	0
02/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00500	0.00600	0
02/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.79500	0.78300	0
02/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00400	0.00500	0
02/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.74600	0.73300	0
02/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.44900	0.43700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00200	0.00200	0
02/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00300	0.00400	0
02/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.18000	0.17300	0
02/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.03500	0.04100	0
02/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.50800	0.52200	0
02/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.60700	0.62000	0
02/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00400	0.00500	0
02/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.45900	0.47300	0
02/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.41000	0.42400	0
02/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00500	0.00600	0
02/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.08700	0.09900	0
02/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00800	0.01000	0
02/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00200	0.00300	0
02/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.04800	0.05600	0
02/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.06500	0.07500	0
02/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
02/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.55820	7.54430	1,031
02/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.92300	0.91000	0
02/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.87100	0.86400	0
02/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.97000	0.96100	0
02/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.24300	0.25200	0
02/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36300	0.36900	0
02/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.10500	0.12500	0
02/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.18500	0.20800	0
02/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01200	0.01700	0
02/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01300	0.02000	0
02/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01500	0.01600	0
02/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.57500	7.56070	1,680
02/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.47700	0.47500	0
02/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.44600	0.44400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.51000	0.50700	0
02/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.38700	0.38700	0
02/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.70000	0.69300	0
02/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.23300	0.23500	0
02/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.36000	0.36000	0
02/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.38800	1.37600	0
02/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.66000	0.65400	0
02/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08500	0.09300	0
02/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01300	0.01500	0
02/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.23500	0.24900	0
02/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.40800	0.42400	0
02/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.07500	0.08200	0
02/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.21200	0.22600	0
02/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.13500	0.14600	0
02/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.17100	0.18300	0
02/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.15200	0.16400	0
02/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.59250	8.58450	0
02/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.64400	1.63800	0
02/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.60900	1.60300	0
02/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.67800	1.67200	0
02/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.33600	0.33800	0
02/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.36700	0.36900	0
02/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.35200	0.35400	0
02/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.22260	7.19750	0
02/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.05200	0.04400	0
02/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03600	0.03100	0
02/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.07300	0.06300	0
02/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00100	0.00100	0
02/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.00600	0.00500	0
02/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.62300	0.59800	0
02/09/2011	CAD/ R On 19 September 2011	7.95	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
02/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.32600	0.30200	0
02/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00300	0.00500	0
02/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.72700	0.75300	0
02/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.33300	0.35800	0
02/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.62800	0.65400	0
02/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.52800	0.55400	0
02/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.57800	0.60400	0
02/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.05000	0.06600	0
02/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.11300	0.13400	0
02/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.07900	0.09700	0
02/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.30010	7.27440	10
02/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.20500	0.19500	0
02/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18000	0.17400	0
02/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.23300	0.22100	0
02/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.08300	0.08000	0
02/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.52900	0.50800	0
02/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.09200	0.08900	0
02/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.48500	0.46600	0
02/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.14400	0.13900	0
02/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12900	0.12500	0
02/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.44300	0.42400	0
02/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.04300	0.05000	0
02/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.27900	0.30100	0
02/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.24400	0.26500	0
02/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.03500	0.04200	0
02/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.39200	0.41500	0
02/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.02900	0.03400	0
02/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.43300	0.45600	0
02/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.13300	0.14700	0
02/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.18000	0.20000	0
02/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.15500	0.17100	0
02/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00220	0.00450	22,388

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.22190	0.17920	21,898
02/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	9.05100	8.83150	10
02/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.40100	1.18200	0
02/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	1.35100	1.13200	0
02/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.45100	1.23200	0
02/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.65700	0.44600	0
02/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.15300	0.08200	0
02/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.17700	0.09500	0
02/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	1.25100	1.03300	0
02/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.20300	0.10900	0
02/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.29900	0.16800	0
02/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.26400	0.14500	0
02/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.13300	0.07100	0
02/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	1.20100	0.98300	0
02/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.08600	0.04600	0
02/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.28500	0.46500	0
02/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00000	0.00200	0
02/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.18200	0.34000	0
02/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.06300	0.16400	0
02/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.04800	0.13700	0
02/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.10200	0.22800	0
02/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00000	0.00200	0
02/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.12600	0.26400	0
02/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.15200	0.30100	0
02/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.00600	0.01500	0
02/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
02/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.20320	8.97590	264
02/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.96500	0.78000	0
02/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.92400	0.74300	0
02/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	1.00900	0.81800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.80600	0.63900	0
02/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	1.09900	0.89700	0
02/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.33100	1.11800	0
02/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.76900	0.60600	0
02/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.54400	0.42400	0
02/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.33000	0.25700	0
02/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.42300	0.32900	0
02/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.84500	0.67200	0
02/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.23700	1.02700	0
02/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.47400	1.25600	0
02/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.60000	0.47000	0
02/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.57000	1.35000	0
02/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.66300	0.52100	0
02/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.51700	0.40300	0
02/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.73300	0.57600	0
02/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.31400	0.24500	0
02/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.40200	0.31300	0
02/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.39900	0.53700	0
02/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.56100	0.71900	0
02/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.13000	0.20000	0
02/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.26400	0.37700	0
02/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.16000	0.24500	0
02/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01700	0.02400	0
02/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.19700	0.29400	0
02/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02100	0.03000	0
02/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.03400	0.05100	0
02/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.09200	0.14600	0
02/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.37000	0.50300	0
02/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.52700	0.68100	0
02/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.24100	0.34800	0
02/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.11600	0.18000	0
02/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.02800	0.04200	0
02/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.04600	0.07100	0
02/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.10300	0.16300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.05600	0.09200	0
02/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.07100	0.11700	0
02/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.06200	0.10400	0
02/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,487.98000	14,374.40000	0
02/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.11000	1.10070	0
02/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02030	0.01600	0
02/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00470	0.00350	0
02/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.06070	0.05200	0
02/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00070	0.00130	0
02/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.04470	0.05280	0
02/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.01030	0.01530	0
02/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.12410	1.11460	0
02/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.05240	0.04700	0
02/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.03130	0.02790	0
02/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.08540	0.07800	0
02/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.01130	0.01340	0
02/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.05720	0.06330	0
02/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.02830	0.03240	0
05/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.13920	7.08580	217,879
05/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00100	0.00300	0
05/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00100	0.00200	0
05/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00200	0.00300	3,000
05/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00600	0.00700	15,000
05/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02800	0.02600	5,000
05/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.34400	0.29600	1,230
05/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.25400	0.21200	6,000
05/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01200	0.01300	200
05/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.44100	0.39000	0
05/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.02200	0.02200	10,000
05/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.54000	0.48800	6,060
05/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.11100	0.09100	6,060
05/09/2011	\$ / R On 19 September 2011	9.80	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
05/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.04400	0.03900	8,880
05/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.07000	0.05900	6,250
05/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00000	0.00100	0
05/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.59000	0.53700	0
05/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.39200	0.34100	0
05/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.29800	0.25200	1,980
05/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.01800	0.01800	0
05/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.21300	0.17600	0
05/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01000	0.01100	0
05/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.08800	0.07300	0
05/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.17500	0.14300	9,143
05/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.73900	0.68600	0
05/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00700	0.00800	0
05/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.38900	1.33600	0
05/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.05600	0.04800	0
05/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01400	0.01500	0
05/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.33900	1.28600	0
05/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00100	0.00200	0
05/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.28900	1.23600	0
05/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00800	0.00900	0
05/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.83900	0.78600	0
05/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.43900	1.38600	0
05/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.14000	0.11500	0
05/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.49100	0.43800	0
05/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.03500	0.03200	0
05/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00300	0.00500	0
05/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00000	0.00100	0
05/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.18900	1.13600	0
05/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	0.88900	0.83600	0
05/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00000	0.00200	0
05/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00400	0.00600	0
05/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00000	0.00100	0
05/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.13900	1.08600	0
05/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	1.03900	0.98600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00200	0.00400	0
05/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.08900	1.03600	0
05/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.81300	0.86800	0
05/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	1.16100	1.21500	0
05/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.71500	0.77000	0
05/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	1.06100	1.11600	0
05/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	1.11100	1.16500	0
05/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.76400	0.81900	0
05/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.24600	0.29600	0
05/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00200	0.00200	200
05/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.05100	0.07900	0
05/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.56900	0.62300	0
05/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.01200	1.06600	0
05/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.42500	0.47900	0
05/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.16700	0.21200	0
05/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.61800	0.67200	0
05/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.03600	0.05700	0
05/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.09900	0.13700	0
05/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.52100	0.57500	0
05/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.02400	0.04000	0
05/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.37900	0.43200	0
05/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00300	0.00500	1,980
05/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.00900	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	1.21100	1.26500	0
05/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00100	0.00100	8,880
05/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.13100	0.17300	0
05/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.20500	0.25300	0
05/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.66100	2.71400	0
05/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.07200	0.10500	0
05/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.47300	0.52700	0
05/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00200	0.00400	5,980
05/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00100	0.00200	0
05/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.01500	0.02600	10,000
05/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.33300	0.38600	0
05/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00500	0.01000	10,000
05/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.28900	0.34000	2,800
05/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.86300	0.91700	0
05/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.66700	0.72100	0
05/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.96200	1.01600	0
05/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.91200	0.96700	0
05/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.22910	7.17540	75,845
05/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.22400	0.20500	0
05/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.20800	0.19100	0
05/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.24100	0.22000	0
05/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.54600	0.50700	6,425
05/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09100	0.08700	0
05/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.26000	0.23700	5,560
05/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.08700	1.03800	0
05/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.16700	0.15400	0
05/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.07500	0.07300	0
05/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.14500	0.13500	0
05/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.05600	0.05600	0
05/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.06700	0.06600	0
05/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.12600	0.11800	0
05/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.35200	0.32200	0
05/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.08000	0.07700	0
05/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.18500	1.13500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.09700	0.09200	0
05/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.37900	0.34800	0
05/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.17900	0.16500	10,000
05/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.80000	0.75600	0
05/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.84700	0.80200	0
05/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	0.99000	0.94200	0
05/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.08500	0.08200	0
05/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.28300	1.23200	0
05/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.19300	0.17700	0
05/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.58500	0.54500	0
05/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.50800	0.47000	200
05/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.10300	0.09800	0
05/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.13500	0.12600	0
05/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.47100	0.43500	560
05/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.94200	0.89500	0
05/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.89400	0.84800	0
05/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.23400	1.18300	0
05/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.11800	0.11100	1,000
05/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.15500	0.14400	0
05/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.66700	0.62600	0
05/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.38200	1.33000	0
05/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.11000	0.10400	0
05/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.28000	0.25500	14,600
05/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.71000	0.66700	0
05/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.06000	0.05900	0
05/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.07100	0.06900	0
05/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.13600	1.08600	0
05/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.30200	0.27600	0
05/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.43900	0.40400	0
05/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.32600	0.29800	0
05/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.62500	0.58500	0
05/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.03800	0.99000	0
05/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.06300	0.06200	0
05/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	0.75400	0.71000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.40800	0.37500	0
05/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.12900	0.15000	0
05/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.02500	0.03500	0
05/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	1.13400	1.18700	0
05/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00900	0.01500	0
05/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04600	0.06000	0
05/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.19700	0.22300	0
05/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.11000	0.12900	0
05/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.22300	0.25100	0
05/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00700	0.01100	0
05/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	1.04200	1.09400	0
05/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	1.18100	1.23400	0
05/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.03100	0.04200	560
05/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.73100	0.77900	0
05/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.25100	0.28000	0
05/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00300	0.00500	0
05/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03800	0.05100	5,000
05/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.52600	0.56900	0
05/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.68900	0.73600	0
05/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00500	0.00800	0
05/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.01500	0.02300	0
05/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.01300	0.02000	0
05/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.09200	0.11000	0
05/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.60600	0.65100	0
05/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.77400	0.82300	0
05/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.07900	0.09500	0
05/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05600	0.07000	5,000
05/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.41400	0.45200	0
05/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00400	0.00700	0
05/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.90600	0.95700	0
05/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.01100	0.01700	0
05/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.01800	0.02700	0
05/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.02100	0.03100	0
05/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.28100	0.31200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.81800	0.86700	0
05/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00600	0.01000	0
05/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.95100	1.00200	0
05/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.17300	0.19700	0
05/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.64700	0.69300	0
05/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	1.08800	1.14100	0
05/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.22700	1.28100	0
05/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.56600	0.61000	0
05/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.99600	1.04800	0
05/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.48800	0.52900	0
05/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00800	0.01300	5,000
05/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.45000	0.49000	0
05/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.15000	0.17300	0
05/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.86200	0.91200	0
05/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.31200	0.34500	0
05/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.06700	0.08200	0
05/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.37900	0.41600	1,000
05/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.34500	0.38000	0
05/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.31080	7.25750	16,738
05/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.49900	0.46900	0
05/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.47300	0.44400	0
05/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.52500	0.49400	0
05/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.51800	0.48700	0
05/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.44300	0.41500	30,100
05/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.39900	0.37400	0
05/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.64400	0.60700	0
05/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.42000	0.39400	0
05/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.67900	0.64100	0
05/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.29300	0.27500	0
05/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.20000	0.18900	0
05/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.34200	0.32000	0
05/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.14700	0.14000	0
05/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.71600	0.67700	0
05/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.14100	0.13400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.61000	0.57300	0
05/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.19100	0.18100	0
05/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.46600	0.43800	10,000
05/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.75300	0.71300	0
05/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.32500	0.30400	0
05/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.16000	0.15200	0
05/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.21900	0.20700	0
05/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.49100	0.46200	0
05/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.79200	0.75100	0
05/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.12900	0.12400	0
05/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.12400	0.12000	0
05/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.24100	0.22700	0
05/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.13500	0.12900	0
05/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	0.91800	0.87500	0
05/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.26600	0.24900	0
05/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.83200	0.79000	0
05/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	0.87400	0.83200	0
05/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.00600	0.96300	0
05/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.23600	1.19000	0
05/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.23000	0.21600	0
05/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.18300	0.17300	0
05/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.20900	0.19800	0
05/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.16700	0.15900	0
05/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.36000	0.33700	0
05/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.37900	0.35500	0
05/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.57700	0.54100	0
05/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.25300	0.23800	0
05/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.17500	0.16600	0
05/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.30900	0.28900	0
05/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	0.96200	0.91900	0
05/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.18900	1.14400	0
05/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.27900	0.26200	0
05/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.15300	0.14600	0
05/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.14300	1.09800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.54500	0.51300	0
05/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.18400	0.20600	0
05/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.03200	0.04100	0
05/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	1.09200	1.13900	0
05/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.56800	0.60500	0
05/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.02800	0.03700	0
05/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.05100	0.06200	0
05/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.49800	0.53200	0
05/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.96400	1.00900	0
05/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.64200	0.68100	0
05/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.16600	0.18400	0
05/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.36800	0.39800	0
05/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.39900	0.43000	0
05/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	1.00600	1.05200	0
05/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.79800	0.84100	0
05/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.92200	0.96600	0
05/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.71900	0.75900	0
05/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.02500	0.03300	0
05/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.04500	0.05600	0
05/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.06300	0.07500	0
05/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.07100	0.08300	0
05/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.60500	0.64200	0
05/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.05700	0.06800	0
05/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.22400	1.27200	0
05/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.68000	0.72000	0
05/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.31300	1.36300	0
05/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.26800	1.31700	0
05/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.08100	0.09400	0
05/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.23000	0.25500	0
05/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.75800	0.80000	0
05/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.04900	1.09500	0
05/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.46400	0.49700	0
05/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.09200	0.10600	0
05/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.25500	0.28100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.88000	0.92400	0
05/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.14900	0.16600	0
05/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.18000	1.22700	0
05/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.10500	0.12000	10,000
05/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.13600	1.18300	0
05/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.43100	0.46300	0
05/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.83900	0.88200	0
05/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.53200	0.56800	0
05/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.11800	0.13400	0
05/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.30900	0.33700	0
05/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.13300	0.15000	0
05/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.33800	0.36700	0
05/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.28200	0.30800	0
05/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.20700	0.23000	1,000
05/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.20000	0.22300	0
05/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.24800	0.27300	0
05/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.22400	0.24800	0
05/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.39100	7.33830	2,009
05/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.51600	0.48700	0
05/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.49500	0.46700	0
05/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.53700	0.50800	0
05/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.34600	0.37000	0
05/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.40400	0.42900	0
05/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.37500	0.39900	0
05/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.47480	7.42290	416
05/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.65800	0.62800	0
05/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.63600	0.60600	0
05/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.68100	0.65000	16,000
05/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.61400	0.58600	42,000
05/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.35600	0.37700	0
05/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.43900	0.46300	0
05/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.41100	0.43300	0
05/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.38300	0.40500	0
05/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.57650	7.52440	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.58100	0.55400	0
05/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.56400	0.53800	0
05/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.59800	0.57100	0
05/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.48900	0.46700	300
05/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.67200	0.69700	0
05/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.91300	0.94300	0
05/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.73800	0.76400	0
05/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.70500	0.73000	0
05/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.58680	8.53350	0
05/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.26800	1.22700	0
05/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.25100	1.21000	0
05/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.46400	1.42000	200
05/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.28700	1.24500	0
05/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.15000	1.16200	0
05/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.87700	0.88700	0
05/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.21400	1.22700	0
05/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.18100	1.19400	0
05/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.45250	9.39920	0
05/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.73200	1.68200	0
05/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.71400	1.66500	0
05/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.75000	1.70000	0
05/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.44800	1.45100	0
05/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.51200	1.51600	0
05/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.48000	1.48300	0
05/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.13920	7.08580	453
05/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.11060	0.09062	0
05/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.08826	0.07327	0
05/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14043	0.11476	0
05/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.07011	0.05929	50
05/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.05123	0.07896	0
05/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.13091	0.17349	0
05/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.09906	0.13747	0
05/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.07140	0.10482	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.22910	7.17540	104
05/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.37884	0.34773	0
05/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.35153	0.32217	0
05/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.40792	0.37503	0
05/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.12882	0.14963	0
05/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.17243	0.19677	0
05/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.14974	0.17233	0
05/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.48810	11.47600	21,934
05/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.12200	0.12100	0
05/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.10100	0.10200	0
05/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.14800	0.14700	0
05/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.06900	0.07200	5,490
05/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.01100	0.01300	0
05/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.49900	0.48900	3,455
05/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.99000	0.97800	0
05/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.54600	0.53600	0
05/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.32300	0.31600	1,200
05/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.64400	0.63300	0
05/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.40800	0.40000	630
05/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.36500	0.35700	0
05/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.02500	0.02800	0
05/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.04700	0.05000	0
05/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.03800	0.04100	0
05/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.28300	0.27700	0
05/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.74200	0.73100	0
05/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.05700	0.06000	0
05/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.03100	0.03400	0
05/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.84100	0.82900	0
05/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00300	0.00300	0
05/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.39300	0.40800	0
05/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.26900	0.28400	0
05/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00400	0.00500	0
05/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.04500	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.35000	0.36500	0
05/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.30900	0.32400	0
05/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.43700	0.45200	0
05/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.02700	0.03100	0
05/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00600	0.00700	630
05/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.02000	0.02400	0
05/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.00800	0.01000	1,200
05/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.03500	0.04000	0
05/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00200	0.00200	5,490
05/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.62300	0.63700	200
05/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.01100	0.01300	0
05/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.23100	0.24600	100
05/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.11000	0.12100	0
05/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.16300	0.17600	0
05/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.13400	0.14500	200
05/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.62190	11.60980	12,757
05/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.36600	0.36500	0
05/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.34700	0.34600	0
05/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.38600	0.38500	0
05/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.20200	0.20300	0
05/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.54200	0.53800	0
05/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.27900	0.27900	0
05/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.32800	0.32800	0
05/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.15500	1.14400	0
05/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.97900	0.97000	0
05/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.05700	0.06000	0
05/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.03300	0.03400	0
05/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.45600	0.46800	0
05/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.55700	0.56900	0
05/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.22000	0.22800	0
05/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.78000	0.79300	150
05/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.36400	0.37500	0
05/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.42500	0.43600	0
05/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.39400	0.40500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.74280	11.73090	2,762
05/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.68700	0.68200	0
05/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.66200	0.65700	0
05/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.71300	0.70800	0
05/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.63800	0.63400	0
05/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.49300	0.49000	0
05/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.95500	0.94800	0
05/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.53000	0.52600	0
05/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.37100	0.36800	0
05/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.73900	0.73400	0
05/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.02600	1.01900	0
05/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.57100	0.56700	0
05/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.88700	0.88000	0
05/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.24400	0.24900	0
05/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.52800	0.53600	0
05/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.18300	0.18800	0
05/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.34600	0.35300	0
05/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.92800	0.93700	0
05/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.58700	0.59500	0
05/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.21200	0.21700	0
05/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.65000	0.65900	0
05/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.44500	0.45300	0
05/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.37000	0.37700	0
05/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.41900	0.42600	0
05/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.39400	0.40100	0
05/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.86100	11.84980	0
05/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.69800	0.69400	0
05/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.67900	0.67500	0
05/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.71800	0.71400	0
05/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.65700	0.66400	0
05/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.71800	0.72500	0
05/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.68700	0.69400	0
05/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09280	0.09230	12,401

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01280	0.01230	0
05/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00304	0.00262	0
05/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02280	0.02230	0
05/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40720	11.40770	0
05/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00024	0.00032	0
05/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09410	0.09360	200
05/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01423	0.01375	0
05/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02413	0.02364	0
05/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00591	0.00563	0
05/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00181	0.00203	0
05/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00003	0.00004	0
05/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00013	0.00015	0
05/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.05490	10.06440	61,290
05/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.41400	0.42500	0
05/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.36800	0.37900	0
05/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.46100	0.47100	0
05/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.28000	0.29200	5,655
05/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.02100	0.02900	3,590
05/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.75600	0.76500	0
05/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.04300	0.05300	6,195
05/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.13400	0.14600	0
05/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00700	0.01000	0
05/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.65600	0.66600	0
05/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.01100	0.01600	0
05/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00800	0.01300	0
05/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.01300	0.02000	0
05/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
05/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
05/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	€ / R On 19 September 2011	10.85	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
05/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.05400	0.06500	0
05/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.02700	0.03600	0
05/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.32200	0.32200	0
05/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.19900	0.20100	0
05/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.79800	0.79000	0
05/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.54500	1.53600	0
05/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.09600	1.08700	0
05/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	1.04600	1.03700	0
05/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.45800	0.45600	0
05/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.55300	0.54900	0
05/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.50600	0.50200	0
05/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00100	0.00200	0
05/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.60200	0.59600	0
05/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.07900	0.08200	0
05/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.23800	0.23900	0
05/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00100	0.00100	6,195
05/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.36600	0.36500	0
05/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00600	0.00700	2,065
05/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.02500	0.02800	0
05/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.01300	0.01500	0
05/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.00900	0.01100	0
05/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.17620	10.18480	6,078
05/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.52300	0.52700	0
05/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.49100	0.49600	0
05/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.55500	0.56000	0
05/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.40500	0.41000	0
05/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.70500	0.70800	0
05/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.91500	0.91900	0
05/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.82900	0.83200	0
05/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.05100	0.05000	0
05/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.43300	0.43700	0
05/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.05900	0.05900	0
05/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.74500	0.74900	0
05/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.11400	0.11500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.29000	0.29500	0
05/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.05600	0.05600	0
05/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.25500	0.26000	0
05/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.38000	0.38400	0
05/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.66500	0.66900	0
05/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.09100	0.09100	0
05/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.33200	0.33700	0
05/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.30600	0.30200	400
05/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.11500	1.10600	0
05/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.08900	0.08400	0
05/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.25400	0.24900	0
05/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.42900	0.42500	0
05/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.53000	1.52100	0
05/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.36400	0.36000	0
05/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.93800	0.93000	0
05/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.06900	0.06400	0
05/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.48300	1.47400	0
05/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.20700	0.20200	0
05/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.62500	1.61500	0
05/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.05300	0.04700	0
05/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.03900	0.03400	0
05/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.07900	0.07300	0
05/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.22900	0.22500	0
05/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.12900	0.12500	0
05/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.16500	0.16100	0
05/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.14700	0.14200	0
05/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.28970	10.29710	8,103
05/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.54100	0.54800	0
05/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.51700	0.52400	0
05/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.56600	0.57200	0
05/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.30000	1.30300	0
05/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.47200	0.47900	0
05/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.70600	0.71100	0
05/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.34500	1.34800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.64700	0.65300	0
05/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.34700	0.35200	0
05/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.30400	0.30900	0
05/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.45100	0.45800	0
05/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.22800	0.23100	0
05/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.16800	0.16800	0
05/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.26800	0.27200	0
05/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.14000	0.13900	0
05/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.25800	0.26100	0
05/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.88400	0.88600	0
05/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.19500	0.19600	0
05/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.20500	1.19900	0
05/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.14400	0.13900	0
05/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.91800	0.91400	0
05/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.60000	1.59200	0
05/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.87800	0.87500	0
05/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.37800	1.37100	0
05/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.03800	1.03400	0
05/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.46100	0.46100	0
05/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.76400	0.76200	0
05/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.65700	0.65500	0
05/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.25700	0.25600	0
05/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05500	0.05100	0
05/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.21600	0.21400	0
05/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.43200	0.43200	0
05/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.06000	0.05600	0
05/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.32600	0.32500	0
05/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.37700	0.37700	0
05/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.35100	0.35100	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.17540	7.12230	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.49500	0.45000	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.45200	0.40800	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.54000	0.49400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.26800	0.23700	14,286
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.10500	0.09400	6,757
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.33000	0.37200	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.01500	0.02200	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.09300	0.11500	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.02700	0.03600	0
05/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.02000	0.02800	0
05/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.51640	7.54470	26,285
05/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.86700	0.89500	0
05/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.81700	0.84500	0
05/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.91600	0.94500	0
05/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.08500	0.11000	0
05/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.11700	0.14300	0
05/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.51800	0.54700	0
05/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.32400	0.35300	0
05/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.06300	0.08200	0
05/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.37100	0.40000	0
05/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00300	0.00500	0
05/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.76700	0.79500	0
05/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00300	0.00400	0
05/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.71700	0.74600	0
05/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.42000	0.44900	0
05/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00100	0.00200	0
05/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00200	0.00300	0
05/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.15200	0.18000	0
05/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.03600	0.03500	0
05/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.53600	0.50800	0
05/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.63500	0.60700	0
05/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00400	0.00400	0
05/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
05/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.48700	0.45900	0
05/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
05/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.43700	0.41000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00500	0.00500	0
05/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.09700	0.08700	0
05/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00800	0.00800	0
05/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00200	0.00200	0
05/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.05100	0.04800	0
05/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.06900	0.06500	0
05/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00100	0.00000	0
05/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
05/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.52950	7.55820	1,131
05/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.89000	0.92300	0
05/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.84300	0.87100	0
05/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.94200	0.97000	0
05/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.22400	0.24300	0
05/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.34100	0.36300	0
05/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.11200	0.10500	0
05/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.19500	0.18500	0
05/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01300	0.01200	0
05/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01400	0.01300	0
05/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01100	0.01500	0
05/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.54750	7.57500	1,680
05/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.45600	0.47700	0
05/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.42600	0.44600	0
05/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.48800	0.51000	0
05/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.36900	0.38700	0
05/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.67600	0.70000	0
05/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.22000	0.23300	0
05/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.34300	0.36000	0
05/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.36100	1.38800	0
05/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.63600	0.66000	0
05/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08900	0.08500	0
05/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01400	0.01300	0
05/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.24600	0.23500	0
05/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.42300	0.40800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.07900	0.07500	0
05/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.22200	0.21200	0
05/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.14100	0.13500	0
05/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.17900	0.17100	0
05/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.15900	0.15200	0
05/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.58370	8.59250	0
05/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.63700	1.64400	0
05/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.60200	1.60900	0
05/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.67100	1.67800	0
05/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.33700	0.33600	0
05/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.36800	0.36700	0
05/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.35300	0.35200	0
05/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.20470	7.22260	0
05/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.04400	0.05200	0
05/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03000	0.03600	0
05/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06400	0.07300	0
05/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00100	0.00100	0
05/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00100	0.00100	0
05/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00000	0.00100	0
05/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.00400	0.00600	0
05/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.60500	0.62300	0
05/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.30800	0.32600	0
05/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00300	0.00300	0
05/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.74500	0.72700	0
05/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.34900	0.33300	0
05/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.64500	0.62800	0
05/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.54600	0.52800	0
05/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.59600	0.57800	0
05/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.05900	0.05000	0
05/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.12500	0.11300	0
05/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.08900	0.07900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.28180	7.30010	10
05/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19400	0.20500	0
05/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17100	0.18000	0
05/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.22000	0.23300	0
05/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.07600	0.08300	0
05/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.50800	0.52900	0
05/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08500	0.09200	0
05/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.46500	0.48500	0
05/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.13500	0.14400	0
05/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12000	0.12900	0
05/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.42400	0.44300	0
05/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.04200	0.04300	0
05/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.28800	0.27900	0
05/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.25300	0.24400	0
05/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.03300	0.03500	0
05/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.40300	0.39200	0
05/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.02600	0.02900	0
05/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.44400	0.43300	0
05/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.13800	0.13300	0
05/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.18900	0.18000	0
05/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.16200	0.15500	0
05/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00070	0.00220	22,388
05/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.26780	0.22190	21,898
05/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	9.08760	9.05100	18
05/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.43800	1.40100	0
05/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	1.38800	1.35100	0
05/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.48800	1.45100	0
05/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.69200	0.65700	0
05/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.16400	0.15300	0
05/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.19000	0.17700	0
05/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	1.28800	1.25100	0
05/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.21900	0.20300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.32300	0.29900	0
05/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.28500	0.26400	0
05/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.14000	0.13300	0
05/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	1.23800	1.20100	0
05/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.08900	0.08600	0
05/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.25100	0.28500	0
05/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.15200	0.18200	0
05/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.04700	0.06300	0
05/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.03500	0.04800	0
05/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.08100	0.10200	0
05/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.10200	0.12600	0
05/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.12600	0.15200	0
05/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.00400	0.00600	0
05/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
05/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	9.24220	9.20320	264
05/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	1.00000	0.96500	0
05/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.95900	0.92400	0
05/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	1.04500	1.00900	0
05/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.83900	0.80600	0
05/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	1.13600	1.09900	0
05/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	1.36900	1.33100	0
05/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.80100	0.76900	0
05/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.57000	0.54400	0
05/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.34600	0.33000	0
05/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.44300	0.42300	0
05/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.87800	0.84500	0
05/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	1.27500	1.23700	0
05/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.51200	1.47400	0
05/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.62800	0.60000	0
05/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.60800	1.57000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.69300	0.66300	0
05/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.54200	0.51700	0
05/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.76400	0.73300	0
05/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.32900	0.31400	0
05/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.42200	0.40200	0
05/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.38000	0.39900	0
05/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.53700	0.56100	0
05/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.12200	0.13000	0
05/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.25000	0.26400	0
05/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.15100	0.16000	0
05/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.01600	0.01700	0
05/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.18600	0.19700	0
05/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02000	0.02100	0
05/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.03300	0.03400	0
05/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.08600	0.09200	0
05/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.35100	0.37000	0
05/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.50400	0.52700	0
05/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.22800	0.24100	0
05/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.10900	0.11600	0
05/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.02700	0.02800	0
05/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.04400	0.04600	0
05/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.09700	0.10300	0
05/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.05300	0.05600	0
05/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.06700	0.07100	0
05/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.05800	0.06200	0
05/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,533.21000	14,487.98000	0
05/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.11790	1.11000	0
05/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02470	0.02030	0
05/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00530	0.00470	0
05/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.06840	0.06070	0
05/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00050	0.00070	0
05/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.03740	0.04470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.00680	0.01030	0
05/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.13250	1.12410	0
05/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.05740	0.05240	0
05/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.03460	0.03130	0
05/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.09180	0.08540	0
05/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00930	0.01130	0
05/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.05210	0.05720	0
05/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.02490	0.02830	0
06/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.14890	7.13920	218,341
06/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00100	0.00100	0
06/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00100	0.00100	0
06/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00200	0.00200	3,000
06/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00500	0.00600	15,000
06/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02500	0.02800	5,000
06/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.35300	0.34400	1,230
06/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.26100	0.25400	6,000
06/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01000	0.01200	200
06/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.45100	0.44100	0
06/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.02000	0.02200	10,000
06/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.55000	0.54000	6,060
06/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.11400	0.11100	6,060
06/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00200	0.00200	0
06/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.09900	1.08900	0
06/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.04200	0.04400	8,880
06/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06800	0.07000	6,250
06/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.60000	0.59000	0
06/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.40200	0.39200	0
06/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.30600	0.29800	1,980
06/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.01600	0.01800	0
06/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.21900	0.21300	0
06/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.00800	0.01000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.08700	0.08800	0
06/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.18000	0.17500	9,143
06/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.74900	0.73900	0
06/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00600	0.00700	0
06/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.39900	1.38900	0
06/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.05300	0.05600	0
06/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01300	0.01400	0
06/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.34900	1.33900	0
06/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00100	0.00100	0
06/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.29900	1.28900	0
06/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00700	0.00800	0
06/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.84900	0.83900	0
06/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.44900	1.43900	0
06/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.14500	0.14000	0
06/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.50000	0.49100	0
06/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.03300	0.03500	0
06/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00300	0.00300	0
06/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.19900	1.18900	0
06/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	0.89900	0.88900	0
06/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00400	0.00400	0
06/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.14900	1.13900	0
06/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	1.04900	1.03900	0
06/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	1.15100	1.16100	0
06/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.70500	0.71500	0
06/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	1.05100	1.06100	0
06/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	1.10100	1.11100	0
06/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.75400	0.76400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.23400	0.24600	0
06/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00100	0.00200	200
06/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.04600	0.05100	0
06/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.55800	0.56900	0
06/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	1.00200	1.01200	0
06/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.41400	0.42500	0
06/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.15400	0.16700	0
06/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.60700	0.61800	0
06/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.03100	0.03600	0
06/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.08800	0.09900	0
06/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.50900	0.52100	0
06/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.02000	0.02400	0
06/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.36700	0.37900	0
06/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00300	0.00300	1,980
06/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.00700	0.00900	0
06/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00100	0.00100	8,880
06/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.11900	0.13100	0
06/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.80300	0.81300	0
06/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	1.20100	1.21100	0
06/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.19300	0.20500	0
06/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.65100	2.66100	0
06/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.06500	0.07200	0
06/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.46100	0.47300	0
06/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00200	0.00200	5,980
06/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
06/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.01200	0.01500	10,000
06/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.32100	0.33300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00400	0.00500	10,000
06/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.27600	0.28900	2,800
06/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.85300	0.86300	0
06/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.65600	0.66700	0
06/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.95200	0.96200	0
06/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.90200	0.91200	0
06/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.23770	7.22910	75,144
06/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.22200	0.22400	0
06/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.20600	0.20800	0
06/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.24000	0.24100	0
06/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.55500	0.54600	6,425
06/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09100	0.09100	0
06/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.19500	1.18500	0
06/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.09700	0.09700	0
06/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.16600	0.16700	0
06/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.07600	0.07500	0
06/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	0.76700	0.75400	0
06/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.41100	0.40800	0
06/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.14400	0.14500	0
06/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.05800	0.05600	0
06/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.06800	0.06700	0
06/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.12600	0.12600	0
06/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.35400	0.35200	0
06/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.08100	0.08000	0
06/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.25800	0.26000	5,560
06/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.09800	1.08700	0
06/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.38200	0.37900	0
06/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.17800	0.17900	10,000
06/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.81300	0.80000	0
06/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.86000	0.84700	0
06/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.00200	0.99000	0
06/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.08600	0.08500	0
06/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.29300	1.28300	0
06/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.19200	0.19300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.59500	0.58500	0
06/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.51600	0.50800	200
06/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.10300	0.10300	0
06/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.13400	0.13500	0
06/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.47900	0.47100	560
06/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.95400	0.94200	0
06/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.90700	0.89400	0
06/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.24400	1.23400	0
06/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.11800	0.11800	1,000
06/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.15400	0.15500	0
06/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.67800	0.66700	0
06/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.39200	1.38200	0
06/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.11000	0.11000	0
06/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.28000	0.28000	14,600
06/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.72100	0.71000	0
06/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.06100	0.06000	0
06/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.07200	0.07100	0
06/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.14700	1.13600	0
06/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.30300	0.30200	0
06/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.44300	0.43900	0
06/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.32700	0.32600	0
06/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.63600	0.62500	0
06/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.05000	1.03800	0
06/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.06500	0.06300	0
06/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	1.12700	1.13400	0
06/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.01200	0.00900	0
06/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04800	0.04600	0
06/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.18900	0.19700	0
06/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.10500	0.11000	0
06/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.21500	0.22300	0
06/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00900	0.00700	0
06/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	1.03400	1.04200	0
06/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	1.17300	1.18100	0
06/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.03300	0.03100	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.72200	0.73100	0
06/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.24200	0.25100	0
06/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00400	0.00300	0
06/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.04000	0.03800	5,000
06/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.51600	0.52600	0
06/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.68000	0.68900	0
06/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00600	0.00500	0
06/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.01900	0.01500	0
06/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.01600	0.01300	0
06/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.09100	0.09200	0
06/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.59600	0.60600	0
06/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.76500	0.77400	0
06/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.07800	0.07900	0
06/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05700	0.05600	5,000
06/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.40400	0.41400	0
06/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00500	0.00400	0
06/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.89800	0.90600	0
06/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.01400	0.01100	0
06/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.02200	0.01800	0
06/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.02500	0.02100	0
06/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.27000	0.28100	0
06/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.01000	0.00800	5,000
06/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.44000	0.45000	0
06/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.94300	0.95100	0
06/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.16600	0.17300	0
06/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.63800	0.64700	0
06/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	1.08000	1.08800	0
06/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.22000	1.22700	0
06/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.55600	0.56600	0
06/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.12300	0.12900	0
06/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.02900	0.02500	0
06/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.98800	0.99600	0
06/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.47800	0.48800	0
06/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.80900	0.81800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00700	0.00600	0
06/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.14400	0.15000	0
06/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.85300	0.86200	0
06/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.30200	0.31200	0
06/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.06700	0.06700	0
06/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.36800	0.37900	1,000
06/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.33400	0.34500	0
06/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.31790	7.31080	16,838
06/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.50100	0.49900	0
06/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.47500	0.47300	0
06/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.52800	0.52500	0
06/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.52000	0.51800	0
06/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.12900	0.12900	0
06/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.12400	0.12400	0
06/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.84100	0.83200	0
06/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	0.88400	0.87400	0
06/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.01700	1.00600	0
06/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.24700	1.23600	0
06/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.27700	0.27900	0
06/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.15200	0.15300	0
06/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.15300	1.14300	0
06/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.54800	0.54500	0
06/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.23900	0.24100	0
06/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.13500	0.13500	0
06/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	0.92800	0.91800	0
06/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.26400	0.26600	0
06/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.44300	0.44300	30,100
06/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.39900	0.39900	0
06/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.65000	0.64400	0
06/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.42000	0.42000	0
06/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.68600	0.67900	0
06/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.29200	0.29300	0
06/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.19900	0.20000	0
06/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.34000	0.34200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.14600	0.14700	0
06/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.72300	0.71600	0
06/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.14000	0.14100	0
06/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.61500	0.61000	0
06/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.19000	0.19100	0
06/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.46800	0.46600	10,000
06/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.76100	0.75300	0
06/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.32300	0.32500	0
06/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.15900	0.16000	0
06/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.21800	0.21900	0
06/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.49300	0.49100	0
06/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.80100	0.79200	0
06/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.22800	0.23000	0
06/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.18200	0.18300	0
06/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.20800	0.20900	0
06/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.16600	0.16700	0
06/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.35900	0.36000	0
06/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.37800	0.37900	0
06/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.58100	0.57700	0
06/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.25100	0.25300	0
06/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.17400	0.17500	0
06/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.30700	0.30900	0
06/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	0.97200	0.96200	0
06/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.20000	1.18900	0
06/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.03200	0.02800	0
06/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.05400	0.05100	0
06/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.48900	0.49800	0
06/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.95600	0.96400	0
06/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.63300	0.64200	0
06/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.16300	0.16600	0
06/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.36000	0.36800	0
06/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.39100	0.39900	0
06/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.99800	1.00600	0
06/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.79000	0.79800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.91400	0.92200	0
06/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.71000	0.71900	0
06/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.08300	0.08100	0
06/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.22500	0.23000	0
06/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.75000	0.75800	0
06/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.04100	1.04900	0
06/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.45500	0.46400	0
06/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.09300	0.09200	0
06/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.25000	0.25500	0
06/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.87200	0.88000	0
06/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.14700	0.14900	0
06/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.17200	1.18000	0
06/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.10500	0.10500	10,000
06/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.12800	1.13600	0
06/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.42200	0.43100	0
06/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.83100	0.83900	0
06/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.52400	0.53200	0
06/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.11800	0.11800	0
06/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.30200	0.30900	0
06/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.13200	0.13300	0
06/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.33100	0.33800	0
06/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.27500	0.28200	0
06/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.59600	0.60500	0
06/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.06000	0.05700	0
06/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.21700	1.22400	0
06/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.67100	0.68000	0
06/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.18000	0.18400	0
06/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.03500	0.03200	0
06/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	1.08400	1.09200	0
06/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.55900	0.56800	0
06/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.02900	0.02500	0
06/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.04900	0.04500	0
06/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.06600	0.06300	0
06/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.07300	0.07100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.30600	1.31300	0
06/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.26100	1.26800	0
06/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.20200	0.20700	1,000
06/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.19600	0.20000	0
06/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.24300	0.24800	0
06/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.21900	0.22400	0
06/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.39550	7.39100	2,009
06/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.51500	0.51600	0
06/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.49400	0.49500	0
06/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.53700	0.53700	0
06/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.34200	0.34600	0
06/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.39900	0.40400	0
06/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.37000	0.37500	0
06/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.47490	7.47480	416
06/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.65400	0.65800	0
06/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.63200	0.63600	0
06/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.61100	0.61400	42,000
06/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.67700	0.68100	16,000
06/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.35200	0.35600	0
06/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.43600	0.43900	0
06/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.40700	0.41100	0
06/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.37900	0.38300	0
06/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.55330	7.57650	0
06/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.56700	0.58100	0
06/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.47700	0.48900	300
06/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.55000	0.56400	0
06/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.58400	0.59800	0
06/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.68100	0.67200	0
06/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.92400	0.91300	0
06/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.74700	0.73800	0
06/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.71400	0.70500	0
06/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.33200	8.58680	0
06/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.12200	1.26800	0
06/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.10600	1.25100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.13900	1.28700	0
06/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.30600	1.46400	200
06/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.25700	1.15000	0
06/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.97400	0.87700	0
06/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.32400	1.21400	0
06/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.29000	1.18100	0
06/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.46270	9.45250	0
06/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.73400	1.73200	0
06/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.75200	1.75000	0
06/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.71700	1.71400	0
06/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.50400	1.51200	0
06/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.43900	1.44800	0
06/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.47100	1.48000	0
06/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.14890	7.13920	460
06/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.11384	0.11060	0
06/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.08733	0.08826	0
06/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.06845	0.07011	50
06/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14484	0.14043	0
06/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.04594	0.05123	0
06/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.11955	0.13091	0
06/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.08843	0.09906	0
06/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.06494	0.07140	0
06/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.23770	7.22910	144
06/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.38163	0.37884	0
06/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.35359	0.35153	0
06/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.41143	0.40792	0
06/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.12373	0.12882	0
06/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.16589	0.17243	0
06/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.14393	0.14974	0
06/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.43970	11.48810	22,434
06/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.09500	0.12200	0
06/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.07800	0.10100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.11800	0.14800	0
06/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.05200	0.06900	5,490
06/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.00800	0.01100	0
06/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.45100	0.49900	3,455
06/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.94100	0.99000	0
06/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.49800	0.54600	0
06/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.27900	0.32300	1,200
06/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.59500	0.64400	0
06/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.36100	0.40800	630
06/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.31900	0.36500	0
06/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.01800	0.02500	0
06/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.03500	0.04700	0
06/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.02800	0.03800	0
06/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.24100	0.28300	0
06/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.69300	0.74200	0
06/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.04300	0.05700	0
06/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.02300	0.03100	0
06/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.79200	0.84100	0
06/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00200	0.00300	0
06/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.43300	0.39300	0
06/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.30300	0.26900	0
06/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00300	0.00400	0
06/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.05100	0.04500	0
06/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.38800	0.35000	0
06/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.34500	0.30900	0
06/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.47800	0.43700	0
06/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.02900	0.02700	0
06/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00500	0.00600	630
06/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.02100	0.02000	0
06/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.00800	0.00800	1,200
06/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.03900	0.03500	0
06/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00100	0.00200	5,490
06/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.66800	0.62300	200
06/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.01100	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.26200	0.23100	100
06/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.12800	0.11000	0
06/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.18800	0.16300	0
06/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.15500	0.13400	200
06/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.57170	11.62190	12,779
06/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.33800	0.36600	0
06/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.32000	0.34700	0
06/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.35700	0.38600	0
06/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.18600	0.20200	0
06/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.50500	0.54200	0
06/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.25700	0.27900	0
06/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.30300	0.32800	0
06/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.10400	1.15500	0
06/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.93000	0.97900	0
06/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.05800	0.05700	0
06/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.03200	0.03300	0
06/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.48100	0.45600	0
06/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.58500	0.55700	0
06/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.23300	0.22000	0
06/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.81400	0.78000	0
06/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.38500	0.36400	0
06/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.44800	0.42500	0
06/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.41600	0.39400	0
06/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.68940	11.74280	2,762
06/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.65000	0.68700	0
06/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.62600	0.66200	0
06/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.67500	0.71300	0
06/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.60300	0.63800	0
06/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.46500	0.49300	0
06/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.90900	0.95500	0
06/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.50000	0.53000	0
06/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.34800	0.37100	0
06/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.70100	0.73900	0
06/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.97800	1.02600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.53800	0.57100	0
06/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.84200	0.88700	0
06/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.25300	0.24400	0
06/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.54900	0.52800	0
06/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.18900	0.18300	0
06/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.36200	0.34600	0
06/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.95900	0.92800	0
06/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.61100	0.58700	0
06/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.22000	0.21200	0
06/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.67600	0.65000	0
06/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.46400	0.44500	0
06/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.38600	0.37000	0
06/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.43700	0.41900	0
06/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.41100	0.39400	0
06/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.80230	11.86100	0
06/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.67000	0.69800	0
06/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.69000	0.71800	0
06/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.65100	0.67900	0
06/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.74900	0.71800	0
06/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.68800	0.65700	0
06/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.71800	0.68700	0
06/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09270	0.09280	12,401
06/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01270	0.01280	0
06/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00294	0.00304	0
06/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02270	0.02280	0
06/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40730	11.40720	0
06/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00024	0.00024	0
06/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09400	0.09410	200
06/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01414	0.01423	0
06/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02403	0.02413	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00580	0.00591	0
06/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00180	0.00181	0
06/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
06/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00014	0.00013	0
06/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.03340	10.05490	61,290
06/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.39300	0.41400	0
06/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.34700	0.36800	0
06/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.44000	0.46100	0
06/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.26100	0.28000	5,655
06/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.01600	0.02100	3,590
06/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.73400	0.75600	0
06/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.03600	0.04300	6,195
06/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.12100	0.13400	0
06/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00500	0.00700	0
06/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.63500	0.65600	0
06/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.00700	0.01100	0
06/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00600	0.00800	0
06/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.01000	0.01300	0
06/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
06/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
06/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00200	0.00300	0
06/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.04600	0.05400	0
06/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.02100	0.02700	0
06/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.33800	0.32200	0
06/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.21300	0.19900	0
06/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.81900	0.79800	0
06/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.56700	1.54500	0
06/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.11800	1.09600	0
06/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	1.06800	1.04600	0
06/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.47700	0.45800	0
06/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.57300	0.55300	0
06/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.52400	0.50600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00200	0.00100	0
06/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.62200	0.60200	0
06/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.08800	0.07900	0
06/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.25300	0.23800	0
06/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00100	0.00100	6,195
06/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.38300	0.36600	0
06/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00700	0.00600	2,065
06/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.02800	0.02500	0
06/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.01400	0.01300	0
06/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.01000	0.00900	0
06/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.15350	10.17620	6,363
06/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.50700	0.52300	0
06/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.47700	0.49100	0
06/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.53900	0.55500	0
06/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.39400	0.40500	0
06/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.68600	0.70500	0
06/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.89400	0.91500	0
06/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.80800	0.82900	0
06/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.05200	0.05100	0
06/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.42000	0.43300	0
06/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.06000	0.05900	0
06/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.72500	0.74500	0
06/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.11300	0.11400	0
06/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.28400	0.29000	0
06/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.05700	0.05600	0
06/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.25000	0.25500	0
06/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.36900	0.38000	0
06/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.64700	0.66500	0
06/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.09100	0.09100	0
06/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.32400	0.33200	0
06/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.32100	0.30600	400
06/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.13800	1.11500	0
06/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.09400	0.08900	0
06/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.26600	0.25400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.44700	0.42900	0
06/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.55400	1.53000	0
06/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.38100	0.36400	0
06/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.96000	0.93800	0
06/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.07200	0.06900	0
06/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.50700	1.48300	0
06/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.21700	0.20700	0
06/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.64900	1.62500	0
06/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.05500	0.05300	0
06/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.04100	0.03900	0
06/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.08300	0.07900	0
06/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.24100	0.22900	0
06/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.13600	0.12900	0
06/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.17400	0.16500	0
06/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.15400	0.14700	0
06/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.26510	10.28970	8,114
06/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.53400	0.54100	0
06/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.51100	0.51700	0
06/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.55800	0.56600	0
06/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.27800	1.30000	0
06/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.46700	0.47200	0
06/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.69300	0.70600	0
06/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.32300	1.34500	0
06/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.63600	0.64700	0
06/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.34500	0.34700	0
06/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.30400	0.30400	0
06/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.44700	0.45100	0
06/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.23000	0.22800	0
06/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.17000	0.16800	0
06/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.26900	0.26800	0
06/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.14200	0.14000	0
06/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.25900	0.25800	0
06/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.86700	0.88400	0
06/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.19700	0.19500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.23200	1.20500	0
06/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.15200	0.14400	0
06/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.94400	0.91800	0
06/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.62700	1.60000	0
06/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.90400	0.87800	0
06/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.40500	1.37800	0
06/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.06500	1.03800	0
06/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.48200	0.46100	0
06/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.78900	0.76400	0
06/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.68000	0.65700	0
06/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.27100	0.25700	0
06/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05800	0.05500	0
06/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.22800	0.21600	0
06/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.45200	0.43200	0
06/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.06300	0.06000	0
06/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.34300	0.32600	0
06/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.39600	0.37700	0
06/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.36900	0.35100	0
06/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.18440	7.17540	0
06/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.50500	0.49500	0
06/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.46100	0.45200	0
06/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.55000	0.54000	0
06/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.27200	0.26800	14,286
06/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.10500	0.10500	6,757
06/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.32100	0.33000	0
06/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.01600	0.01500	0
06/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.08800	0.09300	0
06/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.02700	0.02700	0
06/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.02100	0.02000	0
06/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.51090	7.51640	26,285
06/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.86100	0.86700	0
06/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.81100	0.81700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.91100	0.91600	0
06/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.07800	0.08500	0
06/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.10900	0.11700	0
06/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.51300	0.51800	0
06/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.31800	0.32400	0
06/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.05700	0.06300	0
06/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.36600	0.37100	0
06/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00300	0.00300	0
06/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.76100	0.76700	0
06/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00200	0.00300	0
06/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.71200	0.71700	0
06/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.41400	0.42000	0
06/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00100	0.00100	0
06/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00200	0.00200	0
06/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.14500	0.15200	0
06/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.03400	0.03600	0
06/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.54100	0.53600	0
06/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.64000	0.63500	0
06/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00300	0.00400	0
06/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
06/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.49100	0.48700	0
06/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
06/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.44200	0.43700	0
06/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00500	0.00500	0
06/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.09600	0.09700	0
06/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00700	0.00800	0
06/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00200	0.00200	0
06/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.04800	0.05100	0
06/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.06700	0.06900	0
06/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
06/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
06/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.52220	7.52950	1,031
06/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.88300	0.89000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.83600	0.84300	0
06/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.93400	0.94200	0
06/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.21900	0.22400	0
06/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.33500	0.34100	0
06/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.11300	0.11200	0
06/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.19700	0.19500	0
06/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01200	0.01300	0
06/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01400	0.01400	0
06/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01100	0.01100	0
06/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.53770	7.54750	1,680
06/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.44900	0.45600	0
06/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.41900	0.42600	0
06/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.48100	0.48800	0
06/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.36200	0.36900	0
06/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.66700	0.67600	0
06/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.21600	0.22000	0
06/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.33600	0.34300	0
06/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.35200	1.36100	0
06/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.62700	0.63600	0
06/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08900	0.08900	0
06/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01400	0.01400	0
06/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.24800	0.24600	0
06/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.42800	0.42300	0
06/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.07900	0.07900	0
06/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.22400	0.22200	0
06/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.14300	0.14100	0
06/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.18100	0.17900	0
06/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.16100	0.15900	0
06/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.58480	8.58370	0
06/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.63600	1.63700	0
06/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.60200	1.60200	0
06/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.67000	1.67100	0
06/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.33500	0.33700	0
06/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.36700	0.36800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.35100	0.35300	0
06/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.21260	7.20470	0
06/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.04100	0.04400	0
06/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.02700	0.03000	0
06/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06200	0.06400	0
06/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00000	0.00100	0
06/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00100	0.00100	0
06/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.00300	0.00400	0
06/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.61300	0.60500	0
06/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.31500	0.30800	0
06/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00200	0.00300	0
06/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.73700	0.74500	0
06/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
06/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.34000	0.34900	0
06/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.63700	0.64500	0
06/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.53800	0.54600	0
06/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.58700	0.59600	0
06/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.04900	0.05900	0
06/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.11400	0.12500	0
06/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.07800	0.08900	0
06/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.28840	7.28180	10
06/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.19600	0.19400	0
06/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.17100	0.17100	0
06/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.22300	0.22000	0
06/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.07700	0.07600	0
06/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.51700	0.50800	0
06/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.08600	0.08500	0
06/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.47400	0.46500	0
06/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.13600	0.13500	0
06/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.12100	0.12000	0
06/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.43200	0.42400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.04400	0.04200	0
06/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.28300	0.28800	0
06/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.24800	0.25300	0
06/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.03600	0.03300	0
06/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.39800	0.40300	0
06/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.02900	0.02600	0
06/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.43900	0.44400	0
06/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.13500	0.13800	0
06/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.18300	0.18900	0
06/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.15800	0.16200	0
06/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00050	0.00070	22,388
06/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.28670	0.26780	21,898
06/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.34780	9.08760	18
06/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.69900	1.43800	0
06/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.64900	1.38800	0
06/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.74900	1.48800	0
06/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.08400	0.69200	0
06/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.00500	0.16400	0
06/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.00200	0.08900	0
06/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.00600	0.19000	0
06/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.55100	1.28800	0
06/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.00700	0.21900	0
06/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.01600	0.32300	0
06/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.01200	0.28500	0
06/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.00400	0.14000	0
06/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.50100	1.23800	0
06/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00300	0.00000	0
06/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.75600	0.15200	0
06/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.51400	0.04700	0
06/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.46800	0.03500	0
06/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.60900	0.08100	0
06/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00300	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.65800	0.10200	0
06/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.90400	0.25100	0
06/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.70700	0.12600	0
06/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.13600	0.00400	0
06/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
06/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
06/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00100	0.00000	0
06/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.48230	9.24220	266
06/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.39600	1.00000	0
06/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.37100	0.95900	0
06/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.42200	1.04500	0
06/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.30600	0.83900	0
06/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.47800	1.13600	0
06/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.65400	1.36900	0
06/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.28800	0.80100	0
06/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.19000	0.57000	0
06/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.10900	0.34600	0
06/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.14300	0.44300	0
06/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.32600	0.87800	0
06/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.57900	1.27500	0
06/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.77600	1.51200	0
06/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.21300	0.62800	0
06/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.86200	1.60800	0
06/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.24000	0.69300	0
06/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.17900	0.54200	0
06/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.27100	0.76400	0
06/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.10300	0.32900	0
06/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.13500	0.42200	0
06/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.85300	0.38000	0
06/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.07100	0.53700	0
06/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.38900	0.12200	0
06/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.64700	0.25000	0
06/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.45800	0.15100	0
06/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.03000	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.53100	0.18600	0
06/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.04400	0.02000	0
06/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.09700	0.03300	0
06/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.29400	0.08600	0
06/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.81100	0.35100	0
06/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.02700	0.50400	0
06/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.60800	0.22800	0
06/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.35600	0.10900	0
06/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.07200	0.02700	0
06/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.14600	0.04400	0
06/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.32400	0.09700	0
06/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.19000	0.05300	0
06/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.23900	0.06700	0
06/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.21400	0.05800	0
06/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,518.48000	14,533.21000	0
06/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.11860	1.11790	0
06/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02480	0.02470	0
06/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00480	0.00530	0
06/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.06910	0.06840	0
06/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00050	0.00050	0
06/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.03620	0.03740	0
06/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.00620	0.00680	0
06/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.13300	1.13250	0
06/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.05720	0.05740	0
06/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.03400	0.03460	0
06/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.09240	0.09180	0
06/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00940	0.00930	0
06/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.05100	0.05210	0
06/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.02420	0.02490	0
07/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.16510	7.14890	214,742
07/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00100	0.00100	0
07/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00100	0.00200	3,000
07/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00500	0.00500	15,000
07/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02700	0.02500	5,000
07/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.36800	0.35300	1,230
07/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.27500	0.26100	6,000
07/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01000	0.01000	200
07/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.46600	0.45100	0
07/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.02100	0.02000	10,000
07/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.56600	0.55000	6,060
07/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.12100	0.11400	6,060
07/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.04400	0.04200	8,880
07/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.07300	0.06800	6,250
07/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.61600	0.60000	0
07/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.41700	0.40200	0
07/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.32000	0.30600	1,980
07/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.01600	0.01600	0
07/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.23100	0.21900	0
07/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.00800	0.00800	0
07/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.09300	0.08700	0
07/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.19100	0.18000	9,143
07/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.76500	0.74900	0
07/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00600	0.00600	0
07/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.41500	1.39900	0
07/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00200	0.00200	0
07/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.11500	1.09900	0
07/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00400	0.00400	0
07/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.16500	1.14900	0
07/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	1.06500	1.04900	0
07/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.05700	0.05300	0
07/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01300	0.01300	0
07/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.36500	1.34900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00100	0.00100	0
07/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.31500	1.29900	0
07/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00700	0.00700	0
07/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.86500	0.84900	0
07/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.46500	1.44900	0
07/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.15400	0.14500	0
07/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.51600	0.50000	0
07/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.03400	0.03300	0
07/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00300	0.00300	0
07/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.21500	1.19900	0
07/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	0.91500	0.89900	0
07/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	1.03500	1.05100	0
07/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	1.08500	1.10100	0
07/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.73800	0.75400	0
07/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.21900	0.23400	0
07/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00100	0.00100	200
07/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.03900	0.04600	0
07/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.54200	0.55800	0
07/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.98600	1.00200	0
07/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.39800	0.41400	0
07/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.14200	0.15400	0
07/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	1.13500	1.15100	0
07/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.68900	0.70500	0
07/09/2011	\$ / R On 19 September 2011	6.05	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
07/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.78700	0.80300	0
07/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	1.18500	1.20100	0
07/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.59100	0.60700	0
07/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.02600	0.03100	0
07/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.07800	0.08800	0
07/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.49300	0.50900	0
07/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.01600	0.02000	0
07/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.35100	0.36700	0
07/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00200	0.00300	1,980
07/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.00500	0.00700	0
07/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00100	0.00100	8,880
07/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.10800	0.11900	0
07/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.17900	0.19300	0
07/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.63500	2.65100	0
07/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.05600	0.06500	0
07/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.44500	0.46100	0
07/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00100	0.00200	5,980
07/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
07/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.01000	0.01200	10,000
07/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.30600	0.32100	0
07/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00300	0.00400	10,000
07/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.26200	0.27600	2,800
07/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.83600	0.85300	0
07/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.64000	0.65600	0
07/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.93600	0.95200	0
07/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.88600	0.90200	0
07/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.25450	7.23770	89,186
07/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.23300	0.22200	0
07/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.21700	0.20600	0
07/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.25000	0.24000	0
07/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.56700	0.55500	6,425
07/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09900	0.09100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.26900	0.25800	5,560
07/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.11400	1.09800	0
07/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.39300	0.38200	0
07/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.18800	0.17800	10,000
07/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.82700	0.81300	0
07/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.87400	0.86000	0
07/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.01700	1.00200	0
07/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.09300	0.08600	0
07/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.30900	1.29300	0
07/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.20200	0.19200	0
07/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.60700	0.59500	0
07/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.52800	0.51600	200
07/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.11100	0.10300	0
07/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.14300	0.13400	0
07/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.49100	0.47900	560
07/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.96900	0.95400	0
07/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.92100	0.90700	0
07/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.26000	1.24400	0
07/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.12600	0.11800	1,000
07/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.16400	0.15400	0
07/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.69100	0.67800	0
07/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.40800	1.39200	0
07/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.11800	0.11000	0
07/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.29100	0.28000	14,600
07/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.73500	0.72100	0
07/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.06700	0.06100	0
07/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.07800	0.07200	0
07/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.16200	1.14700	0
07/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.31400	0.30300	0
07/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.45500	0.44300	0
07/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.33800	0.32700	0
07/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.64900	0.63600	0
07/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.06500	1.05000	0
07/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.07000	0.06500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	0.78100	0.76700	0
07/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.42300	0.41100	0
07/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.15300	0.14400	0
07/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.06400	0.05800	0
07/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.07400	0.06800	0
07/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.13400	0.12600	0
07/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.36500	0.35400	0
07/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.08800	0.08100	0
07/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.21100	1.19500	0
07/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.10500	0.09700	0
07/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.17500	0.16600	0
07/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.08300	0.07600	0
07/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.97900	0.98800	0
07/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.47100	0.47800	0
07/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.80100	0.80900	0
07/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00700	0.00700	0
07/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.93400	0.94300	0
07/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.16100	0.16600	0
07/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.63000	0.63800	0
07/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	1.07000	1.08000	0
07/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.21000	1.22000	0
07/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.54900	0.55600	0
07/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.11900	0.12300	0
07/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.02700	0.02900	0
07/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	1.11600	1.12700	0
07/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.01100	0.01200	0
07/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04500	0.04800	0
07/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.18400	0.18900	0
07/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.10100	0.10500	0
07/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.21000	0.21500	0
07/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00800	0.00900	0
07/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	1.02400	1.03400	0
07/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	1.16300	1.17300	0
07/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.03100	0.03300	560

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.71400	0.72200	0
07/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.23700	0.24200	0
07/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00400	0.00400	0
07/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03700	0.04000	5,000
07/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.51000	0.51600	0
07/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.67200	0.68000	0
07/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
07/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.01700	0.01900	0
07/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.01500	0.01600	0
07/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.08700	0.09100	0
07/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.58900	0.59600	0
07/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.75700	0.76500	0
07/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.07400	0.07800	0
07/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05300	0.05700	5,000
07/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.39800	0.40400	0
07/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00500	0.00500	0
07/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.88900	0.89800	0
07/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.01300	0.01400	0
07/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.02000	0.02200	0
07/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.02300	0.02500	0
07/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.26500	0.27000	0
07/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.01000	0.01000	5,000
07/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.43400	0.44000	0
07/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.13900	0.14400	0
07/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.84500	0.85300	0
07/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.29600	0.30200	0
07/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.06300	0.06700	0
07/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.36300	0.36800	1,000
07/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.32900	0.33400	0
07/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.33610	7.31790	16,841
07/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.51300	0.50100	0
07/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.48700	0.47500	0
07/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.54100	0.52800	0
07/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.53200	0.52000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.45600	0.44300	30,100
07/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.41100	0.39900	0
07/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.66400	0.65000	0
07/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.43300	0.42000	0
07/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.70000	0.68600	0
07/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.30400	0.29200	0
07/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.20900	0.19900	0
07/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.35300	0.34000	0
07/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.15500	0.14600	0
07/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.73700	0.72300	0
07/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.14900	0.14000	0
07/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.62900	0.61500	0
07/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.20000	0.19000	0
07/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.48000	0.46800	10,000
07/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.77500	0.76100	0
07/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.33600	0.32300	0
07/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.16900	0.15900	0
07/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.22900	0.21800	0
07/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.50500	0.49300	0
07/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.81400	0.80100	0
07/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.24000	0.22800	0
07/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.19200	0.18200	0
07/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.21900	0.20800	0
07/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.17600	0.16600	0
07/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.37100	0.35900	0
07/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.39100	0.37800	0
07/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.59600	0.58100	0
07/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.26300	0.25100	0
07/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.18400	0.17400	0
07/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.32000	0.30700	0
07/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	0.98700	0.97200	0
07/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.21600	1.20000	0
07/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.29000	0.27700	0
07/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.16200	0.15200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.16900	1.15300	0
07/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.56300	0.54800	0
07/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.25100	0.23900	0
07/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.14300	0.13500	0
07/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	0.94300	0.92800	0
07/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.27600	0.26400	0
07/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.85600	0.84100	0
07/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	0.89900	0.88400	0
07/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.03200	1.01700	0
07/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.26200	1.24700	0
07/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.13800	0.12900	0
07/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.13300	0.12400	0
07/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.29700	1.30600	0
07/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.25200	1.26100	0
07/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.02600	0.02900	0
07/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.04600	0.04900	0
07/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.06300	0.06600	0
07/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.07000	0.07300	0
07/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.59000	0.59600	0
07/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.05700	0.06000	0
07/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.20700	1.21700	0
07/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.66500	0.67100	0
07/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.17700	0.18000	0
07/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.03300	0.03500	0
07/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	1.07600	1.08400	0
07/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.55400	0.55900	0
07/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.03000	0.03200	0
07/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.05100	0.05400	0
07/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.48400	0.48900	0
07/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.94800	0.95600	0
07/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.62700	0.63300	0
07/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.16000	0.16300	0
07/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.35500	0.36000	0
07/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.38500	0.39100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.99000	0.99800	0
07/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.78300	0.79000	0
07/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.90600	0.91400	0
07/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.70400	0.71000	0
07/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.07800	0.08300	0
07/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.21900	0.22500	0
07/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.74300	0.75000	0
07/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.03300	1.04100	0
07/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.45000	0.45500	0
07/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.08900	0.09300	0
07/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.24400	0.25000	0
07/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.86400	0.87200	0
07/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.14300	0.14700	0
07/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.16300	1.17200	0
07/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.10100	0.10500	10,000
07/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.11900	1.12800	0
07/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.41700	0.42200	0
07/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.82300	0.83100	0
07/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.51800	0.52400	0
07/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.11400	0.11800	0
07/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.29700	0.30200	0
07/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.12800	0.13200	0
07/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.32500	0.33100	0
07/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.27000	0.27500	0
07/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.19600	0.20200	1,000
07/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.19100	0.19600	0
07/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.23700	0.24300	0
07/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.21300	0.21900	0
07/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.41580	7.39550	2,009
07/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.52700	0.51500	0
07/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.50600	0.49400	0
07/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.54900	0.53700	0
07/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.33300	0.34200	0
07/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.39000	0.39900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.36100	0.37000	0
07/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.49650	7.47490	416
07/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.66800	0.65400	0
07/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.62400	0.61100	42,000
07/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.64500	0.63200	0
07/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.69100	0.67700	16,000
07/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.34500	0.35200	0
07/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.42800	0.43600	0
07/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.39900	0.40700	0
07/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.37200	0.37900	0
07/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.57420	7.55330	0
07/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.57800	0.56700	0
07/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.56200	0.55000	0
07/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.48800	0.47700	300
07/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.59500	0.58400	0
07/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.67100	0.68100	0
07/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.91400	0.92400	0
07/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.73800	0.74700	0
07/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.70400	0.71400	0
07/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.34940	8.33200	0
07/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.13100	1.12200	0
07/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.31500	1.30600	200
07/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.11500	1.10600	0
07/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.14800	1.13900	0
07/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.24900	1.25700	0
07/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.96600	0.97400	0
07/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.31600	1.32400	0
07/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.28200	1.29000	0
07/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.48010	9.46270	0
07/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.74400	1.73400	0
07/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.76200	1.75200	0
07/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.72700	1.71700	0
07/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.49700	1.50400	0
07/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.43200	1.43900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.46400	1.47100	0
07/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.16510	7.14890	460
07/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.12114	0.11384	0
07/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.09305	0.08733	0
07/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.07275	0.06845	50
07/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.15378	0.14484	0
07/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.03868	0.04594	0
07/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.10765	0.11955	0
07/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.07795	0.08843	0
07/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.05604	0.06494	0
07/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.25450	7.23770	144
07/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.39299	0.38163	0
07/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.36483	0.35359	0
07/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.42295	0.41143	0
07/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.11845	0.12373	0
07/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.16033	0.16589	0
07/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.13849	0.14393	0
07/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.43240	11.43970	20,736
07/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.08900	0.09500	0
07/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.07300	0.07800	0
07/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.11200	0.11800	0
07/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.04800	0.05200	5,490
07/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.00700	0.00800	0
07/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.44300	0.45100	3,455
07/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.93300	0.94100	0
07/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.49000	0.49800	0
07/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.27100	0.27900	1,200
07/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.58700	0.59500	0
07/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.35400	0.36100	630
07/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.31100	0.31900	0
07/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.01700	0.01800	0
07/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.03200	0.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.02600	0.02800	0
07/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.23300	0.24100	0
07/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.68500	0.69300	0
07/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.03900	0.04300	0
07/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.02100	0.02300	0
07/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.78400	0.79200	0
07/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00200	0.00200	0
07/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.43900	0.43300	0
07/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.30700	0.30300	0
07/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00300	0.00300	0
07/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.05100	0.05100	0
07/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.39400	0.38800	0
07/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.35000	0.34500	0
07/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.48500	0.47800	0
07/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.02900	0.02900	0
07/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00500	0.00500	630
07/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.02200	0.02100	0
07/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.00800	0.00800	1,200
07/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.03900	0.03900	0
07/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00100	0.00100	5,490
07/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.67500	0.66800	200
07/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.01100	0.01100	0
07/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.26600	0.26200	100
07/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.13000	0.12800	0
07/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.19100	0.18800	0
07/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.15700	0.15500	200
07/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.56480	11.57170	16,661
07/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.33500	0.33800	0
07/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.31700	0.32000	0
07/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.35500	0.35700	0
07/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.18300	0.18600	0
07/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.50200	0.50500	0
07/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.25400	0.25700	0
07/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.30000	0.30300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.10100	1.10400	0
07/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.92700	0.93000	0
07/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.06200	0.05800	0
07/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.03600	0.03200	0
07/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.48500	0.48100	0
07/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.58900	0.58500	0
07/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.23700	0.23300	0
07/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.81800	0.81400	0
07/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.39000	0.38500	0
07/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.45200	0.44800	0
07/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.42000	0.41600	0
07/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.68440	11.68940	2,765
07/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.64800	0.65000	0
07/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.62400	0.62600	0
07/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.67300	0.67500	0
07/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.60100	0.60300	0
07/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.46300	0.46500	0
07/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.90600	0.90900	0
07/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.49800	0.50000	0
07/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.34700	0.34800	0
07/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.69800	0.70100	0
07/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.97600	0.97800	0
07/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.83900	0.84200	0
07/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.53600	0.53800	0
07/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.55200	0.54900	0
07/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.25500	0.25300	0
07/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.19200	0.18900	0
07/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.36400	0.36200	0
07/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.96300	0.95900	0
07/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.61400	0.61100	0
07/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.22200	0.22000	0
07/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.67900	0.67600	0
07/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.46700	0.46400	0
07/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.38900	0.38600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.44000	0.43700	0
07/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.41400	0.41100	0
07/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.80080	11.80230	0
07/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.66900	0.67000	0
07/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.68800	0.69000	0
07/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.65000	0.65100	0
07/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.74900	0.74900	0
07/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.68700	0.68800	0
07/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.71800	0.71800	0
07/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09270	0.09270	12,308
07/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01270	0.01270	0
07/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00294	0.00294	0
07/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02270	0.02270	0
07/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40730	11.40730	0
07/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00024	0.00024	0
07/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09400	0.09400	5,290
07/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01413	0.01414	0
07/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00578	0.00580	0
07/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02403	0.02403	0
07/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
07/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00178	0.00180	0
07/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00013	0.00014	0
07/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.05760	10.03340	60,590
07/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.41500	0.39300	0
07/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.36900	0.34700	0
07/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.46300	0.44000	0
07/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.27900	0.26100	5,655
07/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.01500	0.01600	3,590
07/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.75800	0.73400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.03500	0.03600	6,195
07/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.12700	0.12100	0
07/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00400	0.00500	0
07/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.65900	0.63500	0
07/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.00600	0.00700	0
07/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00500	0.00600	0
07/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.00900	0.01000	0
07/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
07/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00000	0.00100	0
07/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
07/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.04600	0.04600	0
07/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.02000	0.02100	0
07/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.31200	0.33800	0
07/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.18800	0.21300	0
07/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.79400	0.81900	0
07/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.54200	1.56700	0
07/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.09200	1.11800	0
07/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	1.04300	1.06800	0
07/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.45100	0.47700	0
07/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.54700	0.57300	0
07/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.49800	0.52400	0
07/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00100	0.00200	0
07/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.59600	0.62200	0
07/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.06900	0.08800	0
07/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.22700	0.25300	0
07/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00000	0.00100	6,195
07/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.35700	0.38300	0
07/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00500	0.00700	2,065
07/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.02100	0.02800	0
07/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.01100	0.01400	0
07/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.00700	0.01000	0
07/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.17790	10.15350	19,647
07/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.52000	0.50700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.48900	0.47700	0
07/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.55300	0.53900	0
07/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.40300	0.39400	0
07/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.70200	0.68600	0
07/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.91400	0.89400	0
07/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.82700	0.80800	0
07/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.05100	0.05200	0
07/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.43000	0.42000	0
07/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.06000	0.06000	0
07/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.74300	0.72500	0
07/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.11400	0.11300	0
07/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.28900	0.28400	0
07/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.05700	0.05700	0
07/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.25400	0.25000	0
07/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.37700	0.36900	0
07/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.66300	0.64700	0
07/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.09100	0.09100	0
07/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.33000	0.32400	0
07/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.30200	0.32100	0
07/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.11300	1.13800	0
07/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.08500	0.09400	0
07/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.24900	0.26600	0
07/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.42600	0.44700	0
07/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.52900	1.55400	0
07/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.36100	0.38100	0
07/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.93600	0.96000	0
07/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.06500	0.07200	0
07/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.48200	1.50700	0
07/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.20200	0.21700	0
07/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.62300	1.64900	0
07/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.04900	0.05500	0
07/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.03600	0.04100	0
07/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.07400	0.08300	0
07/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.22500	0.24100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.12500	0.13600	0
07/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.16100	0.17400	0
07/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.14200	0.15400	0
07/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.29000	10.26510	8,114
07/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.54300	0.53400	0
07/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.52000	0.51100	0
07/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.56800	0.55800	0
07/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.30000	1.27800	0
07/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.47500	0.46700	0
07/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.70700	0.69300	0
07/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.34500	1.32300	0
07/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.64800	0.63600	0
07/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.35000	0.34500	0
07/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.30800	0.30400	0
07/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.45400	0.44700	0
07/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.23200	0.23000	0
07/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.17100	0.17000	0
07/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.27200	0.26900	0
07/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.14300	0.14200	0
07/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.26100	0.25900	0
07/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.19900	0.19700	0
07/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.88400	0.86700	0
07/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.14400	0.15200	0
07/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.20900	1.23200	0
07/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.92100	0.94400	0
07/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.60300	1.62700	0
07/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.88200	0.90400	0
07/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.38100	1.40500	0
07/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.04200	1.06500	0
07/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.46400	0.48200	0
07/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.76800	0.78900	0
07/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.66000	0.68000	0
07/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.25800	0.27100	0
07/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05500	0.05800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.21700	0.22800	0
07/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.43500	0.45200	0
07/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.06000	0.06300	0
07/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.32800	0.34300	0
07/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.38000	0.39600	0
07/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.35300	0.36900	0
07/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.20080	7.18440	0
07/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.51800	0.50500	0
07/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.47400	0.46100	0
07/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.56400	0.55000	0
07/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.28200	0.27200	14,286
07/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.11100	0.10500	6,757
07/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.31000	0.32100	0
07/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.01300	0.01600	0
07/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.08100	0.08800	0
07/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.02300	0.02700	0
07/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.01700	0.02100	0
07/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.58750	7.51090	26,285
07/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.93800	0.86100	0
07/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.88800	0.81100	0
07/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.98800	0.91100	0
07/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.12600	0.07800	0
07/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.16400	0.10900	0
07/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.58900	0.51300	0
07/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.39100	0.31800	0
07/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.09200	0.05700	0
07/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.44000	0.36600	0
07/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.20600	0.14500	0
07/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00500	0.00300	0
07/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.83800	0.76100	0
07/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00300	0.00200	0
07/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.78800	0.71200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.48900	0.41400	0
07/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00100	0.00100	0
07/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00300	0.00200	0
07/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.46600	0.54100	0
07/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.56400	0.64000	0
07/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00200	0.00300	0
07/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
07/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.41600	0.49100	0
07/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
07/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.36800	0.44200	0
07/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.01900	0.03400	0
07/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00300	0.00500	0
07/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.05500	0.09600	0
07/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00400	0.00700	0
07/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00200	0.00200	0
07/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.02700	0.04800	0
07/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.03900	0.06700	0
07/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
07/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00100	0.00000	0
07/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
07/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.59800	7.52220	1,205
07/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.95900	0.88300	0
07/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.91200	0.83600	0
07/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.00700	0.93400	0
07/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.26100	0.21900	0
07/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.38800	0.33500	0
07/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.09000	0.11300	0
07/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.16300	0.19700	0
07/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00900	0.01200	0
07/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01400	0.01400	0
07/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01100	0.01100	0
07/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.61170	7.53770	1,680
07/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.49600	0.44900	0
07/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.46300	0.41900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.53000	0.48100	0
07/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.40200	0.36200	0
07/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.72600	0.66700	0
07/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.23900	0.21600	0
07/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.37300	0.33600	0
07/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.68500	0.62700	0
07/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.42300	1.35200	0
07/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01100	0.01400	0
07/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.07300	0.08900	0
07/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.21100	0.24800	0
07/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.37700	0.42800	0
07/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.06400	0.07900	0
07/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.19000	0.22400	0
07/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.11800	0.14300	0
07/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.15100	0.18100	0
07/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.13400	0.16100	0
07/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.63880	8.58480	0
07/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.68100	1.63600	0
07/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.64600	1.60200	0
07/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.71600	1.67000	0
07/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.32700	0.33500	0
07/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.35700	0.36700	0
07/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.34200	0.35100	0
07/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.24370	7.21260	0
07/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.04800	0.04100	0
07/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.03100	0.02700	0
07/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.07800	0.06200	0
07/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00100	0.00100	0
07/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.00300	0.00300	0
07/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.64400	0.61300	0
07/09/2011	CAD/ R On 19 September 2011	7.95	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
07/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.34500	0.31500	0
07/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00100	0.00200	0
07/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.70600	0.73700	0
07/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
07/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.30900	0.34000	0
07/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.60600	0.63700	0
07/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.50700	0.53800	0
07/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.55600	0.58700	0
07/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.03400	0.04900	0
07/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.08700	0.11400	0
07/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.05400	0.07800	0
07/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.31970	7.28840	10
07/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.21100	0.19600	0
07/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.18500	0.17100	0
07/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.24000	0.22300	0
07/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.08500	0.07700	0
07/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.54300	0.51700	0
07/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.09400	0.08600	0
07/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.49900	0.47400	0
07/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.14800	0.13600	0
07/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.45600	0.43200	0
07/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.13200	0.12100	0
07/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.26200	0.28300	0
07/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.03600	0.04400	0
07/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.22800	0.24800	0
07/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.02900	0.03600	0
07/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.37400	0.39800	0
07/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.02300	0.02900	0
07/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.41500	0.43900	0
07/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.12000	0.13500	0
07/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.16500	0.18300	0
07/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.14100	0.15800	0
07/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00030	0.00050	22,388

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.30210	0.28670	21,898
07/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.33150	8.34780	18
07/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.68200	0.69900	0
07/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.63300	0.64900	0
07/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.73200	0.74900	0
07/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.07400	0.08400	0
07/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.00300	0.00500	0
07/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.00300	0.00600	0
07/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.53400	0.55100	0
07/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.00400	0.00700	0
07/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.00900	0.01600	0
07/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.00700	0.01200	0
07/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.00200	0.00400	0
07/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.48500	0.50100	0
07/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.00100	0.00200	0
07/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.92000	0.90400	0
07/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00400	0.00300	0
07/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.77100	0.75600	0
07/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.52600	0.51400	0
07/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.47800	0.46800	0
07/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.62300	0.60900	0
07/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00300	0.00300	0
07/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.67200	0.65800	0
07/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.72200	0.70700	0
07/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.14300	0.13600	0
07/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
07/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00200	0.00100	0
07/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00100	0.00100	0
07/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.46090	8.48230	266
07/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.39600	0.39600	0
07/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.37100	0.37100	0
07/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.42200	0.42200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.30500	0.30600	0
07/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.47800	0.47800	0
07/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.64800	0.65400	0
07/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.28600	0.28800	0
07/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.18300	0.19000	0
07/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.09900	0.10900	0
07/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.13500	0.14300	0
07/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.32500	0.32600	0
07/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.57500	0.57900	0
07/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.76600	0.77600	0
07/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.20800	0.21300	0
07/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.85100	0.86200	0
07/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.23600	0.24000	0
07/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.17200	0.17900	0
07/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.26900	0.27100	0
07/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.12700	0.13500	0
07/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.09300	0.10300	0
07/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.08200	1.07100	0
07/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.86600	0.85300	0
07/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.40800	0.38900	0
07/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.66100	0.64700	0
07/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.47500	0.45800	0
07/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.04000	0.03000	0
07/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.54700	0.53100	0
07/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.05500	0.04400	0
07/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.11400	0.09700	0
07/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.31400	0.29400	0
07/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.82400	0.81100	0
07/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.03800	1.02700	0
07/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.62200	0.60800	0
07/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.37500	0.35600	0
07/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.08700	0.07200	0
07/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.16700	0.14600	0
07/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.34400	0.32400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
07/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.21100	0.19000	0
07/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.26000	0.23900	0
07/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.23500	0.21400	0
07/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,543.13000	14,518.48000	0
07/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.12060	1.11860	0
07/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02570	0.02480	0
07/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00470	0.00480	0
07/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.07100	0.06910	0
07/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00040	0.00050	0
07/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.03410	0.03620	0
07/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.00510	0.00620	0
07/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.13540	1.13300	0
07/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.05890	0.05720	0
07/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.09420	0.09240	0
07/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.03550	0.03400	0
07/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.05010	0.05100	0
07/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00880	0.00940	0
07/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.02350	0.02420	0
08/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.16340	7.16510	215,767
08/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00100	0.00100	0
08/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	3,000
08/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00400	0.00500	15,000
08/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.02400	0.02700	5,000
08/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.36600	0.36800	1,230
08/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.27200	0.27500	6,000
08/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.01800	0.02100	10,000
08/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.00900	0.01000	200
08/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.46400	0.46600	0
08/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.56400	0.56600	6,060
08/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.11700	0.12100	6,060
08/09/2011	\$ / R On 19 September 2011	9.80	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
08/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.04000	0.04400	8,880
08/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.61400	0.61600	0
08/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.41500	0.41700	0
08/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.06800	0.07300	6,250
08/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.31800	0.32000	1,980
08/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.01400	0.01600	0
08/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.22800	0.23100	0
08/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.00700	0.00800	0
08/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.08900	0.09300	0
08/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.18700	0.19100	9,143
08/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.76300	0.76500	0
08/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00500	0.00600	0
08/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.41300	1.41500	0
08/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.05300	0.05700	0
08/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01100	0.01300	0
08/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.36300	1.36500	0
08/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00000	0.00100	0
08/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.31300	1.31500	0
08/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00600	0.00700	0
08/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.86300	0.86500	0
08/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.46300	1.46500	0
08/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.15000	0.15400	0
08/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.51400	0.51600	0
08/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.03100	0.03400	0
08/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00200	0.00300	0
08/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.21300	1.21500	0
08/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	0.91300	0.91500	0
08/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00300	0.00400	0
08/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.16300	1.16500	0
08/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	1.06300	1.06500	0
08/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00200	0.00200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.11300	1.11500	0
08/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	1.18700	1.18500	0
08/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.78900	0.78700	0
08/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	1.13700	1.13500	0
08/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.69000	0.68900	0
08/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	1.03700	1.03500	0
08/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	1.08700	1.08500	0
08/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.73900	0.73800	0
08/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.21800	0.21900	0
08/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00100	0.00100	200
08/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.03700	0.03900	0
08/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.54300	0.54200	0
08/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.98700	0.98600	0
08/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.39800	0.39800	0
08/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.14000	0.14200	0
08/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.59200	0.59100	0
08/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.02400	0.02600	0
08/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.07600	0.07800	0
08/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.49400	0.49300	0
08/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.01500	0.01600	0
08/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.35100	0.35100	0
08/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00100	0.00100	8,880

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00200	0.00200	1,980
08/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.00500	0.00500	0
08/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.10500	0.10800	0
08/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.17700	0.17900	0
08/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.63700	2.63500	0
08/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.05400	0.05600	0
08/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00100	0.00100	5,980
08/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
08/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.44600	0.44500	0
08/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00900	0.01000	10,000
08/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.30500	0.30600	0
08/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00300	0.00300	10,000
08/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.26100	0.26200	2,800
08/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.83800	0.83600	0
08/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.64100	0.64000	0
08/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.93800	0.93600	0
08/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.88800	0.88600	0
08/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.25240	7.25450	88,432
08/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.23100	0.23300	0
08/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.21500	0.21700	0
08/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.24900	0.25000	0
08/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.56700	0.56700	6,425
08/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.09700	0.09900	0
08/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.39200	0.39300	0
08/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.26800	0.26900	5,560
08/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.11200	1.11400	0
08/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.18600	0.18800	10,000
08/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.82600	0.82700	0
08/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.87300	0.87400	0
08/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.01500	1.01700	0
08/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.09100	0.09300	0
08/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.30700	1.30900	0
08/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.20000	0.20200	0
08/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.60700	0.60700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.52800	0.52800	200
08/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.10900	0.11100	0
08/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.14100	0.14300	0
08/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.49000	0.49100	560
08/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	0.96700	0.96900	0
08/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	0.92000	0.92100	0
08/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.25800	1.26000	0
08/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.12400	0.12600	1,000
08/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.16200	0.16400	0
08/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.69000	0.69100	0
08/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.40600	1.40800	0
08/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.11600	0.11800	0
08/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.29000	0.29100	14,600
08/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.73400	0.73500	0
08/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.06500	0.06700	0
08/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.07700	0.07800	0
08/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.16100	1.16200	0
08/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.31300	0.31400	0
08/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.45400	0.45500	0
08/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.33800	0.33800	0
08/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.64800	0.64900	0
08/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.06300	1.06500	0
08/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.08100	0.08300	0
08/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.08600	0.08800	0
08/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.20900	1.21100	0
08/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.10300	0.10500	0
08/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.17300	0.17500	0
08/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.06900	0.07000	0
08/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	0.78000	0.78100	0
08/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.42200	0.42300	0
08/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.15100	0.15300	0
08/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.06200	0.06400	0
08/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.07300	0.07400	0
08/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.13200	0.13400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.36400	0.36500	0
08/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.16200	0.16100	0
08/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.63000	0.63000	0
08/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	1.07100	1.07000	0
08/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.21000	1.21000	0
08/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.54900	0.54900	0
08/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.12000	0.11900	0
08/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.02800	0.02700	0
08/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	1.11700	1.11600	0
08/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.47100	0.47100	0
08/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.80100	0.80100	0
08/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00700	0.00700	0
08/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.93400	0.93400	0
08/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.97900	0.97900	0
08/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.01100	0.01100	0
08/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.04600	0.04500	0
08/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.18600	0.18400	0
08/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.10200	0.10100	0
08/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.21100	0.21000	0
08/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00900	0.00800	0
08/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	1.02500	1.02400	0
08/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	1.16300	1.16300	0
08/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.03200	0.03100	560
08/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.71400	0.71400	0
08/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.23800	0.23700	0
08/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00400	0.00400	0
08/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.03800	0.03700	5,000
08/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.51000	0.51000	0
08/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.67200	0.67200	0
08/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00600	0.00600	0
08/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.01800	0.01700	0
08/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.01500	0.01500	0
08/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.08800	0.08700	0
08/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.58900	0.58900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.75700	0.75700	0
08/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.07600	0.07400	0
08/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.05500	0.05300	5,000
08/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.39800	0.39800	0
08/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00500	0.00500	0
08/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.88900	0.88900	0
08/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.01300	0.01300	0
08/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.02100	0.02000	0
08/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.02400	0.02300	0
08/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.01000	0.01000	5,000
08/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.43400	0.43400	0
08/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.26600	0.26500	1,000
08/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.14000	0.13900	0
08/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.84500	0.84500	0
08/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.29700	0.29600	0
08/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.06500	0.06300	0
08/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.36300	0.36300	1,000
08/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.32900	0.32900	0
08/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.33330	7.33610	16,902
08/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.51300	0.51300	0
08/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.48700	0.48700	0
08/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.54100	0.54100	0
08/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.53200	0.53200	0
08/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.45600	0.45600	30,100
08/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.41100	0.41100	0
08/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.66400	0.66400	0
08/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.43300	0.43300	0
08/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.69900	0.70000	0
08/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.30400	0.30400	0
08/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.20800	0.20900	0
08/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.35300	0.35300	0
08/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.15400	0.15500	0
08/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.73600	0.73700	0
08/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.14800	0.14900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.62900	0.62900	0
08/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.19900	0.20000	0
08/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.48000	0.48000	10,000
08/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.77400	0.77500	0
08/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.33500	0.33600	0
08/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.16800	0.16900	0
08/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.22800	0.22900	0
08/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.50600	0.50500	0
08/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.81300	0.81400	0
08/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.23900	0.24000	0
08/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.19100	0.19200	0
08/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.21800	0.21900	0
08/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.17500	0.17600	0
08/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.37100	0.37100	0
08/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.39100	0.39100	0
08/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.59600	0.59600	0
08/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.26200	0.26300	0
08/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.18300	0.18400	0
08/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.13100	0.13300	0
08/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.31900	0.32000	0
08/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	0.98600	0.98700	0
08/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.21400	1.21600	0
08/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.28900	0.29000	0
08/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.16100	0.16200	0
08/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.16800	1.16900	0
08/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.56300	0.56300	0
08/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.25000	0.25100	0
08/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.14200	0.14300	0
08/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	0.94200	0.94300	0
08/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.27500	0.27600	0
08/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.85500	0.85600	0
08/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	0.89800	0.89900	0
08/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.03100	1.03200	0
08/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.26100	1.26200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.13700	0.13800	0
08/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.25400	1.25200	0
08/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.02800	0.02600	0
08/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.04800	0.04600	0
08/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.06500	0.06300	0
08/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.07200	0.07000	0
08/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.59200	0.59000	0
08/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.05900	0.05700	0
08/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.20900	1.20700	0
08/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.66700	0.66500	0
08/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.18000	0.17700	0
08/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.03500	0.03300	0
08/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	1.07800	1.07600	0
08/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.55600	0.55400	0
08/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.03100	0.03000	0
08/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.05300	0.05100	0
08/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.48600	0.48400	0
08/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.29800	1.29700	0
08/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.95000	0.94800	0
08/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.62900	0.62700	0
08/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.16300	0.16000	0
08/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.35800	0.35500	0
08/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.38800	0.38500	0
08/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.99200	0.99000	0
08/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.78500	0.78300	0
08/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.90800	0.90600	0
08/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.70600	0.70400	0
08/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.08000	0.07800	0
08/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.22300	0.21900	0
08/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.74500	0.74300	0
08/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	1.03500	1.03300	0
08/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.45200	0.45000	0
08/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.09100	0.08900	0
08/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.24700	0.24400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.86600	0.86400	0
08/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.14600	0.14300	0
08/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.16500	1.16300	0
08/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.10300	0.10100	10,000
08/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.12100	1.11900	0
08/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.42000	0.41700	0
08/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.82500	0.82300	0
08/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.52100	0.51800	0
08/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.11600	0.11400	0
08/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.30000	0.29700	0
08/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.13100	0.12800	0
08/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.32800	0.32500	0
08/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.27300	0.27000	0
08/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.19900	0.19600	1,000
08/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.19400	0.19100	0
08/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.24000	0.23700	0
08/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.21600	0.21300	0
08/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.41090	7.41580	2,009
08/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.52700	0.52700	0
08/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.50600	0.50600	0
08/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.54900	0.54900	0
08/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.33800	0.33300	0
08/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.39500	0.39000	0
08/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.36600	0.36100	0
08/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.48880	7.49650	416
08/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.66500	0.66800	0
08/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.64200	0.64500	0
08/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.62100	0.62400	42,000
08/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.68800	0.69100	16,000
08/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.34900	0.34500	0
08/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.43200	0.42800	0
08/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.40300	0.39900	0
08/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.37600	0.37200	0
08/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.56720	7.57420	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.57700	0.57800	0
08/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.56100	0.56200	0
08/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.59400	0.59500	0
08/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.48700	0.48800	300
08/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.67700	0.67100	0
08/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.92000	0.91400	0
08/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.74400	0.73800	0
08/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.71000	0.70400	0
08/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.35070	8.34940	0
08/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.14100	1.13100	0
08/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.12500	1.11500	0
08/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.32600	1.31500	200
08/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.15800	1.14800	0
08/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.25700	1.24900	0
08/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.97500	0.96600	0
08/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.32400	1.31600	0
08/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.29000	1.28200	0
08/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.48140	9.48010	0
08/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.74700	1.74400	0
08/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.72900	1.72700	0
08/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.76500	1.76200	0
08/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.43400	1.43200	0
08/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.49800	1.49700	0
08/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.46600	1.46400	0
08/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.16340	7.16510	455
08/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.11669	0.12114	0
08/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.08857	0.09305	0
08/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.14955	0.15378	0
08/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.06846	0.07275	50
08/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.03615	0.03868	0
08/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.10506	0.10765	0
08/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.07517	0.07795	0
08/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.05329	0.05604	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.25240	7.25450	344
08/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.39234	0.39299	0
08/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.36409	0.36483	0
08/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.42236	0.42295	0
08/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.11996	0.11845	0
08/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.16169	0.16033	0
08/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.13994	0.13849	0
08/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.51580	11.43240	20,641
08/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.12000	0.08900	0
08/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.09900	0.07300	0
08/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.14900	0.11200	0
08/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.06500	0.04800	5,490
08/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.00900	0.00700	0
08/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.52200	0.44300	3,455
08/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	1.01600	0.93300	0
08/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.33900	0.27100	1,200
08/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.66900	0.58700	0
08/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.57000	0.49000	0
08/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.42800	0.35400	630
08/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.38300	0.31100	0
08/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.02100	0.01700	0
08/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.04200	0.03200	0
08/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.03400	0.02600	0
08/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.29600	0.23300	0
08/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.76700	0.68500	0
08/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.05200	0.03900	0
08/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.86700	0.78400	0
08/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.02700	0.02100	0
08/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.36100	0.43900	0
08/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00100	0.00200	0
08/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.23600	0.30700	0
08/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00100	0.00300	0
08/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.03000	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.31800	0.39400	0
08/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.27600	0.35000	0
08/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.40500	0.48500	0
08/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.01700	0.02900	0
08/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.00400	0.00800	1,200
08/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.02300	0.03900	0
08/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00300	0.00500	630
08/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.01200	0.02200	0
08/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00000	0.00100	5,490
08/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.59300	0.67500	200
08/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.00600	0.01100	0
08/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.19900	0.26600	100
08/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.08300	0.13000	0
08/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.13300	0.19100	0
08/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.10400	0.15700	200
08/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.64850	11.56480	16,480
08/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.37800	0.33500	0
08/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.35900	0.31700	0
08/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.40100	0.35500	0
08/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.21100	0.18300	0
08/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	0.99900	0.92700	0
08/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.55800	0.50200	0
08/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.29000	0.25400	0
08/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.34000	0.30000	0
08/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.17600	1.10100	0
08/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02800	0.03600	0
08/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.44200	0.48500	0
08/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.54200	0.58900	0
08/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.21000	0.23700	0
08/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.05100	0.06200	0
08/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.76300	0.81800	0
08/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.35300	0.39000	0
08/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.41100	0.45200	0
08/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.38000	0.42000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.76680	11.68440	2,765
08/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.70300	0.64800	0
08/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.67800	0.62400	0
08/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.72900	0.67300	0
08/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.65300	0.60100	0
08/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.50700	0.46300	0
08/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	0.97200	0.90600	0
08/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.54400	0.49800	0
08/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.38200	0.34700	0
08/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.75500	0.69800	0
08/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.04400	0.97600	0
08/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.58500	0.53600	0
08/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.90400	0.83900	0
08/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.23700	0.25500	0
08/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.51800	0.55200	0
08/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.17700	0.19200	0
08/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.33800	0.36400	0
08/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.91500	0.96300	0
08/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.57700	0.61400	0
08/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.20500	0.22200	0
08/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.64000	0.67900	0
08/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.43600	0.46700	0
08/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.36200	0.38900	0
08/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.41100	0.44000	0
08/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.38600	0.41400	0
08/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.87980	11.80080	0
08/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.70600	0.66900	0
08/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.68600	0.65000	0
08/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.72600	0.68800	0
08/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.64600	0.68700	0
08/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.70600	0.74900	0
08/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.67600	0.71800	0
08/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09260	0.09270	12,250

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01260	0.01270	0
08/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00279	0.00294	0
08/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02260	0.02270	0
08/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40740	11.40730	0
08/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00019	0.00024	0
08/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09390	0.09400	5,290
08/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01403	0.01413	0
08/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02393	0.02403	0
08/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00569	0.00578	0
08/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00179	0.00178	0
08/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
08/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00013	0.00013	0
08/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.03230	10.05760	60,194
08/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.39000	0.41500	0
08/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.34400	0.36900	0
08/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.43700	0.46300	0
08/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.25600	0.27900	5,655
08/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.01400	0.01500	3,590
08/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.73300	0.75800	0
08/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.03100	0.03500	6,195
08/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.11400	0.12700	0
08/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00400	0.00400	0
08/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.63300	0.65900	0
08/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.00600	0.00600	0
08/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00500	0.00500	0
08/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.00800	0.00900	0
08/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00100	0.00100	0
08/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.01800	0.02000	0
08/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.04100	0.04600	0
08/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.20900	0.18800	0
08/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.33600	0.31200	0
08/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.82000	0.79400	0
08/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.56800	1.54200	0
08/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.11800	1.09200	0
08/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	1.06900	1.04300	0
08/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.47600	0.45100	0
08/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.57300	0.54700	0
08/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.52400	0.49800	0
08/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
08/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.62200	0.59600	0
08/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.08200	0.06900	0
08/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.24900	0.22700	0
08/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00100	0.00000	6,195
08/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.38200	0.35700	0
08/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00500	0.00500	2,065
08/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.02400	0.02100	0
08/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.01200	0.01100	0
08/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.00800	0.00700	0
08/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.15030	10.17790	20,063
08/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.50700	0.52000	0
08/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.47700	0.48900	0
08/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.53800	0.55300	0
08/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.39500	0.40300	0
08/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.68100	0.70200	0
08/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.88900	0.91400	0
08/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.80400	0.82700	0
08/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.05600	0.05100	0
08/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.42100	0.43000	0
08/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.06400	0.06000	0
08/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.72100	0.74300	0
08/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.11900	0.11400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.28700	0.28900	0
08/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.06100	0.05700	0
08/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.25400	0.25400	0
08/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.37000	0.37700	0
08/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.64300	0.66300	0
08/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.32500	0.33000	0
08/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.09600	0.09100	0
08/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.14600	1.11300	0
08/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.32500	0.30200	0
08/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.09300	0.08500	0
08/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.27000	0.24900	0
08/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.45400	0.42600	0
08/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.56100	1.52900	0
08/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.38700	0.36100	0
08/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.96900	0.93600	0
08/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.07100	0.06500	0
08/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.51400	1.48200	0
08/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.22100	0.20200	0
08/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.65600	1.62300	0
08/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.05400	0.04900	0
08/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.03900	0.03600	0
08/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.08100	0.07400	0
08/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.24500	0.22500	0
08/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.13800	0.12500	0
08/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.17700	0.16100	0
08/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.15700	0.14200	0
08/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.26150	10.29000	8,114
08/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.53700	0.54300	0
08/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.51400	0.52000	0
08/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.56100	0.56800	0
08/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.27400	1.30000	0
08/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.47100	0.47500	0
08/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.69500	0.70700	0
08/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.31900	1.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.63800	0.64800	0
08/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.35100	0.35000	0
08/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.31000	0.30800	0
08/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.45200	0.45400	0
08/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.23600	0.23200	0
08/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.17600	0.17100	0
08/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.27500	0.27200	0
08/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.14800	0.14300	0
08/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.26500	0.26100	0
08/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.86500	0.88400	0
08/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.20400	0.19900	0
08/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.24300	1.20900	0
08/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.15400	0.14400	0
08/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.95400	0.92100	0
08/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.63700	1.60300	0
08/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.91400	0.88200	0
08/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.41500	1.38100	0
08/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.07500	1.04200	0
08/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.49100	0.46400	0
08/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.79900	0.76800	0
08/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.69000	0.66000	0
08/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.27700	0.25800	0
08/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05800	0.05500	0
08/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.23400	0.21700	0
08/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.46000	0.43500	0
08/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.06300	0.06000	0
08/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.35000	0.32800	0
08/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.40300	0.38000	0
08/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.37600	0.35300	0
08/09/2011	€ / R On 18 June 2012			Foreign Exchange Future	10.36790	10.39910	0
08/09/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.56300	0.00000	0
08/09/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.54400	0.00000	0
08/09/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.58300	0.00000	0
08/09/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.56500	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.62600	0.00000	0
08/09/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.59500	0.00000	0
08/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.19890	7.20080	0
08/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.51700	0.51800	0
08/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.47200	0.47400	0
08/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.56300	0.56400	0
08/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.28100	0.28200	14,286
08/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.10900	0.11100	6,757
08/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.31000	0.31000	0
08/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.01400	0.01300	0
08/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.08200	0.08100	0
08/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.02300	0.02300	0
08/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.01800	0.01700	0
08/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.62480	7.58750	26,285
08/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.97500	0.93800	0
08/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.92500	0.88800	0
08/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	1.02500	0.98800	0
08/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.15100	0.12600	0
08/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.19300	0.16400	0
08/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.62500	0.58900	0
08/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.42700	0.39100	0
08/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.11300	0.09200	0
08/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.47600	0.44000	0
08/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00600	0.00500	0
08/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.87500	0.83800	0
08/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00400	0.00300	0
08/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.82500	0.78800	0
08/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.52600	0.48900	0
08/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00200	0.00100	0
08/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.23700	0.20600	0
08/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00300	0.00300	0
08/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.42800	0.46600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.01200	0.01900	0
08/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.52700	0.56400	0
08/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00100	0.00200	0
08/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00000	0.00100	0
08/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.37900	0.41600	0
08/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
08/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.33100	0.36800	0
08/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00100	0.00300	0
08/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.03800	0.05500	0
08/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00200	0.00400	0
08/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00000	0.00200	0
08/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.01800	0.02700	0
08/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.02600	0.03900	0
08/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
08/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
08/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
08/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.63550	7.59800	1,241
08/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.99500	0.95900	0
08/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.94700	0.91200	0
08/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.04300	1.00700	0
08/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.28200	0.26100	0
08/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.41500	0.38800	0
08/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.08000	0.09000	0
08/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.14700	0.16300	0
08/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00800	0.00900	0
08/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01200	0.01400	0
08/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01000	0.01100	0
08/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.64840	7.61170	1,680
08/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.52400	0.49600	0
08/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.49100	0.46300	0
08/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.56100	0.53000	0
08/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.42800	0.40200	0
08/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.75900	0.72600	0
08/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.25700	0.23900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.39900	0.37300	0
08/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.46000	1.42300	0
08/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.71800	0.68500	0
08/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.07000	0.07300	0
08/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01200	0.01100	0
08/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.20100	0.21100	0
08/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.35900	0.37700	0
08/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.06100	0.06400	0
08/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.18000	0.19000	0
08/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.11300	0.11800	0
08/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.14300	0.15100	0
08/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.12600	0.13400	0
08/09/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.66140	7.62600	0
08/09/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.36500	0.00000	0
08/09/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.34400	0.00000	0
08/09/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.38900	0.00000	0
08/09/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.32800	0.00000	0
08/09/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.38300	0.00000	0
08/09/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.35400	0.00000	0
08/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.69660	8.63880	0
08/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.72400	1.68100	0
08/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.68900	1.64600	0
08/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.75900	1.71600	0
08/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.31200	0.32700	0
08/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.34200	0.35700	0
08/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.32700	0.34200	0
08/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.27460	7.24370	0
08/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.06500	0.04800	0
08/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.04300	0.03100	0
08/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.10000	0.07800	0
08/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00100	0.00000	0
08/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00100	0.00100	0
08/09/2011	CAD/ R On 19 September 2011	7.85	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
08/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.00400	0.00300	0
08/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.67500	0.64400	0
08/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.37600	0.34500	0
08/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.67500	0.70600	0
08/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00100	0.00100	0
08/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
08/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.27900	0.30900	0
08/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.57500	0.60600	0
08/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.47600	0.50700	0
08/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.52600	0.55600	0
08/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.02500	0.03400	0
08/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.06800	0.08700	0
08/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.04000	0.05400	0
08/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.35090	7.31970	10
08/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.23200	0.21100	0
08/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.20500	0.18500	0
08/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.26100	0.24000	0
08/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.09200	0.08500	0
08/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.57300	0.54300	0
08/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.10200	0.09400	0
08/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.52800	0.49900	0
08/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.16000	0.14800	0
08/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.14300	0.13200	0
08/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.48500	0.45600	0
08/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.03400	0.03600	0
08/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.24200	0.26200	0
08/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.20900	0.22800	0
08/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.02700	0.02900	0
08/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.35100	0.37400	0
08/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.02200	0.02300	0
08/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.39100	0.41500	0
08/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.11000	0.12000	0
08/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.15400	0.16500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.13100	0.14100	0
08/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00020	0.00030	22,388
08/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.30370	0.30210	21,898
08/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.23810	8.33150	8
08/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.58900	0.68200	0
08/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.54000	0.63300	0
08/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.63900	0.73200	0
08/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.03900	0.07400	0
08/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.00100	0.00300	0
08/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.00200	0.00300	0
08/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.44100	0.53400	0
08/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.00200	0.00400	0
08/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.00400	0.00900	0
08/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.00300	0.00700	0
08/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.00100	0.00200	0
08/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.00000	0.00100	0
08/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.39300	0.48500	0
08/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00500	0.00400	0
08/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	1.01200	0.92000	0
08/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.86300	0.77100	0
08/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.61500	0.52600	0
08/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.56600	0.47800	0
08/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.71400	0.62300	0
08/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00300	0.00300	0
08/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.76400	0.67200	0
08/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.81300	0.72200	0
08/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.20100	0.14300	0
08/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00100	0.00100	0
08/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
08/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00100	0.00100	0
08/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.36370	8.46090	264
08/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.33600	0.39600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.31400	0.37100	0
08/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.36000	0.42200	0
08/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.25700	0.30500	0
08/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.41100	0.47800	0
08/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.56600	0.64800	0
08/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.24100	0.28600	0
08/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.15300	0.18300	0
08/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.08100	0.09900	0
08/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.11200	0.13500	0
08/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.27500	0.32500	0
08/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.49900	0.57500	0
08/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.67900	0.76600	0
08/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.17400	0.20800	0
08/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.76100	0.85100	0
08/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.19800	0.23600	0
08/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.14300	0.17200	0
08/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.22600	0.26900	0
08/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.07600	0.09300	0
08/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.10500	0.12700	0
08/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.94100	0.86600	0
08/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.16200	1.08200	0
08/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.46200	0.40800	0
08/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.72900	0.66100	0
08/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.53400	0.47500	0
08/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.04700	0.04000	0
08/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.61000	0.54700	0
08/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.06500	0.05500	0
08/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.13500	0.11400	0
08/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.36100	0.31400	0
08/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.89800	0.82400	0
08/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.11700	1.03800	0
08/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.68900	0.62200	0
08/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.42700	0.37500	0
08/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.10200	0.08700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.19700	0.16700	0
08/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.39300	0.34400	0
08/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.24600	0.21100	0
08/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.30000	0.26000	0
08/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.27200	0.23500	0
08/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,538.58000	14,543.13000	0
08/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.12220	1.12060	0
08/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.02640	0.02570	0
08/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.07250	0.07100	0
08/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00460	0.00470	0
08/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.03240	0.03410	0
08/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00030	0.00040	0
08/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.00420	0.00510	0
08/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.13670	1.13540	0
08/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.05990	0.05890	0
08/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.03610	0.03550	0
08/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.09550	0.09420	0
08/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00880	0.00880	0
08/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.04940	0.05010	0
08/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.02320	0.02350	0
09/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.27780	7.16340	211,022
09/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00200	0.00100	0
09/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00200	0.00100	3,000
09/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00600	0.00400	15,000
09/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.04300	0.02400	5,000
09/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.47800	0.36600	1,230
09/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.37900	0.27200	6,000
09/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.03300	0.01800	10,000
09/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01600	0.00900	200
09/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.57800	0.46400	0
09/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.67800	0.56400	6,060

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.19600	0.11700	6,060
09/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.07200	0.04000	8,880
09/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.72800	0.61400	0
09/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.52800	0.41500	0
09/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.12500	0.06800	6,250
09/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.42900	0.31800	1,980
09/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.02600	0.01400	0
09/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.33000	0.22800	0
09/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01200	0.00700	0
09/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.15800	0.08900	0
09/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.28300	0.18700	9,143
09/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.87800	0.76300	0
09/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00700	0.00500	0
09/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.52800	1.41300	0
09/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.09600	0.05300	0
09/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02000	0.01100	0
09/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.47800	1.36300	0
09/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00100	0.00000	0
09/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.42800	1.31300	0
09/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.01000	0.00600	0
09/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	0.97800	0.86300	0
09/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.57800	1.46300	0
09/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.23800	0.15000	0
09/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.22800	1.11300	0
09/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.27800	1.16300	0
09/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	1.17800	1.06300	0
09/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00300	0.00200	0
09/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.62800	0.51400	0
09/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.05600	0.03100	0
09/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00400	0.00200	0
09/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00100	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.32800	1.21300	0
09/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	1.02800	0.91300	0
09/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00100	0.00000	0
09/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00500	0.00300	0
09/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.57700	0.69000	0
09/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	0.92300	1.03700	0
09/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	0.97300	1.08700	0
09/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.62600	0.73900	0
09/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.12800	0.21800	0
09/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	200
09/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.67500	0.78900	0
09/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	1.02200	1.13700	0
09/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	1.07200	1.18700	0
09/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.01000	0.03700	0
09/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.43200	0.54300	0
09/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.87300	0.98700	0
09/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.29200	0.39800	0
09/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.06800	0.14000	0
09/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.47900	0.59200	0
09/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00500	0.02400	0
09/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.03000	0.07600	0
09/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.38400	0.49400	0
09/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.00200	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.24800	0.35100	0
09/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00000	0.00100	8,880
09/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00200	1,980
09/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.00100	0.00500	0
09/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.04700	0.10500	0
09/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.09400	0.17700	0
09/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.52200	2.63700	0
09/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.01800	0.05400	0
09/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	5,980
09/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0
09/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.33800	0.44600	0
09/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00100	0.00900	10,000
09/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.20500	0.30500	0
09/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00000	0.00300	10,000
09/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.16500	0.26100	2,800
09/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.72400	0.83800	0
09/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.52800	0.64100	0
09/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.82300	0.93800	0
09/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.77400	0.88800	0
09/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.36880	7.25240	93,317
09/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.28300	0.23100	0
09/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.26300	0.21500	0
09/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.30400	0.24900	0
09/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.66000	0.56700	6,425
09/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.11700	0.09700	0
09/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.46800	0.39200	0
09/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.32700	0.26800	5,560
09/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.22300	1.11200	0
09/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.22800	0.18600	10,000
09/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.93200	0.82600	0
09/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	0.98000	0.87300	0
09/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.12500	1.01500	0
09/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.11000	0.09100	0
09/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.42100	1.30700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.24500	0.20000	0
09/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.70200	0.60700	0
09/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.61900	0.52800	200
09/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.13300	0.10900	0
09/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.17300	0.14100	0
09/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.57900	0.49000	560
09/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.07700	0.96700	0
09/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.02800	0.92000	0
09/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.37100	1.25800	0
09/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.15100	0.12400	1,000
09/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.19800	0.16200	0
09/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.79000	0.69000	0
09/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.52000	1.40600	0
09/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.09700	0.08100	0
09/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.12500	0.10300	0
09/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.21300	0.17300	0
09/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.16200	0.13200	0
09/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.43600	0.36400	0
09/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.10400	0.08600	0
09/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.32200	1.20900	0
09/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.14200	0.11600	0
09/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.35200	0.29000	14,600
09/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.83700	0.73400	0
09/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.07700	0.06500	0
09/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.09200	0.07700	0
09/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.27300	1.16100	0
09/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.37800	0.31300	0
09/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.54000	0.45400	0
09/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.40600	0.33800	0
09/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.74600	0.64800	0
09/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.17400	1.06300	0
09/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.08200	0.06900	0
09/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	0.88400	0.78000	0
09/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.50300	0.42200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.18500	0.15100	0
09/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.07300	0.06200	0
09/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.08700	0.07300	0
09/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.96800	1.07100	0
09/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.10400	1.21000	0
09/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.46600	0.54900	0
09/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.08400	0.12000	0
09/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.01500	0.02800	0
09/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	1.01300	1.11700	0
09/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00500	0.01100	0
09/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02700	0.04600	0
09/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.13700	0.18600	0
09/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.07100	0.10200	0
09/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.15900	0.21100	0
09/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00400	0.00900	0
09/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.92300	1.02500	0
09/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	1.05800	1.16300	0
09/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.01800	0.03200	560
09/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.62300	0.71400	0
09/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.18300	0.23800	0
09/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00300	0.00700	0
09/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.83500	0.93400	0
09/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.11700	0.16200	0
09/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.54300	0.63000	0
09/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.39400	0.47100	0
09/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.70600	0.80100	0
09/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.87800	0.97900	0
09/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00400	0
09/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02100	0.03800	5,000
09/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.42900	0.51000	0
09/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.58200	0.67200	0
09/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00200	0.00600	0
09/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00900	0.01800	0
09/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00800	0.01500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.06000	0.08800	0
09/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.50400	0.58900	0
09/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.66400	0.75700	0
09/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.05000	0.07600	0
09/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03300	0.05500	5,000
09/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.32600	0.39800	0
09/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00200	0.00500	0
09/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.79100	0.88900	0
09/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00600	0.01300	0
09/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.01100	0.02100	0
09/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.01300	0.02400	0
09/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00400	0.01000	5,000
09/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.35900	0.43400	0
09/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.20800	0.26600	1,000
09/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.09900	0.14000	0
09/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.74800	0.84500	0
09/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.23500	0.29700	0
09/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.04100	0.06500	0
09/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.29400	0.36300	1,000
09/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.26400	0.32900	0
09/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.44880	7.33330	17,232
09/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.58700	0.51300	0
09/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.55600	0.48700	0
09/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.61900	0.54100	0
09/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.61000	0.53200	0
09/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.52100	0.45600	30,100
09/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.47100	0.41100	0
09/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.75000	0.66400	0
09/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.49600	0.43300	0
09/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.78700	0.69900	0
09/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.35100	0.30400	0
09/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.24100	0.20800	0
09/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.40600	0.35300	0
09/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.17800	0.15400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.82600	0.73600	0
09/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.17100	0.14800	0
09/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.71300	0.62900	0
09/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.23000	0.19900	0
09/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.54800	0.48000	10,000
09/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.86900	0.77400	0
09/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.38700	0.33500	0
09/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.19400	0.16800	0
09/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.26300	0.22800	0
09/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.57800	0.50600	0
09/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.15100	0.13100	0
09/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.36800	1.26100	0
09/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.15700	0.13700	0
09/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.64300	0.56300	0
09/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.28900	0.25000	0
09/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.16400	0.14200	0
09/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.04400	0.94200	0
09/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.31800	0.27500	0
09/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	0.95500	0.85500	0
09/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	0.99900	0.89800	0
09/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.13500	1.03100	0
09/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.91200	0.81300	0
09/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.27600	0.23900	0
09/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.22000	0.19100	0
09/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.25200	0.21800	0
09/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.20200	0.17500	0
09/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.42700	0.37100	0
09/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.44800	0.39100	0
09/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.67800	0.59600	0
09/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.30300	0.26200	0
09/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.21100	0.18300	0
09/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.36800	0.31900	0
09/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.08900	0.98600	0
09/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.32100	1.21400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.33400	0.28900	0
09/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.18600	0.16100	0
09/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.27400	1.16800	0
09/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.02500	0.03500	0
09/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.98700	1.07800	0
09/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.48500	0.55600	0
09/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.02200	0.03100	0
09/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.04000	0.05300	0
09/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.41900	0.48600	0
09/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.86200	0.95000	0
09/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.55400	0.62900	0
09/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.12900	0.16300	0
09/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.29900	0.35800	0
09/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.32800	0.38800	0
09/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.90300	0.99200	0
09/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.70300	0.78500	0
09/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.82100	0.90800	0
09/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.62700	0.70600	0
09/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.06300	0.08000	0
09/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.03600	0.04800	0
09/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.05000	0.06500	0
09/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.05600	0.07200	0
09/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.51900	0.59200	0
09/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.04500	0.05900	0
09/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.11500	1.20900	0
09/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.59000	0.66700	0
09/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.14400	0.18000	0
09/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.15800	1.25400	0
09/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01900	0.02800	0
09/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.20200	1.29800	0
09/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.17900	0.22300	0
09/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.66400	0.74500	0
09/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.94500	1.03500	0
09/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.38800	0.45200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.07000	0.09100	0
09/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.19900	0.24700	0
09/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.78100	0.86600	0
09/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.11400	0.14600	0
09/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.07200	1.16500	0
09/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.07700	0.10300	10,000
09/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	1.02900	1.12100	0
09/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.35700	0.42000	0
09/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.74200	0.82500	0
09/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.45200	0.52100	0
09/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.08800	0.11600	0
09/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.24700	0.30000	0
09/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.10100	0.13100	0
09/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.27200	0.32800	0
09/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.22200	0.27300	0
09/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.16100	0.19900	1,000
09/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.15600	0.19400	0
09/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.19300	0.24000	0
09/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.17400	0.21600	0
09/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.52460	7.41090	2,093
09/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.58700	0.52700	0
09/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.56400	0.50600	0
09/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.61100	0.54900	0
09/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.28600	0.33800	0
09/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.33900	0.39500	0
09/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.31200	0.36600	0
09/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.60290	7.48880	499
09/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.72900	0.66500	0
09/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.70500	0.64200	0
09/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.68100	0.62100	42,000
09/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.75600	0.68800	16,000
09/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.30300	0.34900	0
09/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.37800	0.43200	0
09/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.35200	0.40300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.32600	0.37600	0
09/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.68130	7.56720	0
09/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.63000	0.57700	0
09/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.53300	0.48700	300
09/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.61300	0.56100	0
09/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.64800	0.59400	0
09/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.61700	0.67700	0
09/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.85200	0.92000	0
09/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.68200	0.74400	0
09/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.64900	0.71000	0
09/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.46610	8.35070	0
09/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.20600	1.14100	0
09/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.39300	1.32600	200
09/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.22300	1.15800	0
09/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.18900	1.12500	0
09/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.27300	1.32400	0
09/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.20700	1.25700	0
09/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.92700	0.97500	0
09/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.24000	1.29000	0
09/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.59680	9.48140	0
09/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.83000	1.74700	0
09/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.81100	1.72900	0
09/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.84800	1.76500	0
09/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.40100	1.43400	0
09/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.46400	1.49800	0
09/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.43300	1.46600	0
09/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.27780	7.16340	437
09/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.19591	0.11669	0
09/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.15792	0.08857	0
09/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.23785	0.14955	0
09/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.12451	0.06846	50
09/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.01005	0.03615	0
09/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.04671	0.10506	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.03012	0.07517	0
09/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.01811	0.05329	0
09/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.36880	7.25240	324
09/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.46778	0.39234	0
09/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.43608	0.36409	0
09/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.50326	0.42236	0
09/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.08446	0.11996	0
09/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.11728	0.16169	0
09/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.09898	0.13994	0
09/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.57620	11.51580	20,591
09/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.15400	0.12000	0
09/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.12400	0.09900	0
09/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.18700	0.14900	0
09/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.07800	0.06500	5,490
09/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.01000	0.00900	0
09/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.58100	0.52200	3,455
09/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	1.07600	1.01600	0
09/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.39200	0.33900	1,200
09/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.72800	0.66900	0
09/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.63000	0.57000	0
09/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.48500	0.42800	630
09/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.43800	0.38300	0
09/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.02600	0.02100	0
09/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.05100	0.04200	0
09/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.04000	0.03400	0
09/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.34700	0.29600	0
09/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.82700	0.76700	0
09/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.06300	0.05200	0
09/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.92700	0.86700	0
09/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.03200	0.02700	0
09/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.30600	0.36100	0
09/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00100	0.00100	0
09/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.18700	0.23600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00100	0.00100	0
09/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.02100	0.03000	0
09/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.26400	0.31800	0
09/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.22500	0.27600	0
09/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.35000	0.40500	0
09/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.01200	0.01700	0
09/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.00400	0.00400	1,200
09/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.01600	0.02300	0
09/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00200	0.00300	630
09/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.00900	0.01200	0
09/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	5,490
09/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.53400	0.59300	200
09/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.00500	0.00600	0
09/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.15200	0.19900	100
09/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.06100	0.08300	0
09/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.09800	0.13300	0
09/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.07800	0.10400	200
09/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.71120	11.64850	22,025
09/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.40900	0.37800	0
09/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.38600	0.35900	0
09/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.05500	0.99900	0
09/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.36600	0.34000	0
09/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.23700	1.17600	0
09/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.43300	0.40100	0
09/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.22700	0.21100	0
09/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.59900	0.55800	0
09/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.31200	0.29000	0
09/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.50100	0.54200	0
09/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.18800	0.21000	0
09/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.71600	0.76300	0
09/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.32200	0.35300	0
09/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02600	0.02800	0
09/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.40500	0.44200	0
09/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.04400	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.37500	0.41100	0
09/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.34800	0.38000	0
09/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.82880	11.76680	2,765
09/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.73800	0.70300	0
09/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.71200	0.67800	0
09/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.76500	0.72900	0
09/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.68600	0.65300	0
09/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.61500	0.58500	0
09/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.53200	0.50700	0
09/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.01900	0.97200	0
09/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.57200	0.54400	0
09/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.40100	0.38200	0
09/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.79300	0.75500	0
09/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.09200	1.04400	0
09/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.94800	0.90400	0
09/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.21900	0.23700	0
09/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.16300	0.17700	0
09/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.31400	0.33800	0
09/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.87200	0.91500	0
09/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.54300	0.57700	0
09/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.19000	0.20500	0
09/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.60300	0.64000	0
09/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.48600	0.51800	0
09/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.40700	0.43600	0
09/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.33600	0.36200	0
09/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.38300	0.41100	0
09/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.35900	0.38600	0
09/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.93940	11.87980	0
09/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.73200	0.70600	0
09/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.71100	0.68600	0
09/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.75300	0.72600	0
09/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.61400	0.64600	0
09/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.67200	0.70600	0
09/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.64300	0.67600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09360	0.09260	12,250
09/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01360	0.01260	0
09/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00370	0.00279	0
09/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02360	0.02260	0
09/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40640	11.40740	0
09/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00010	0.00019	0
09/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09490	0.09390	5,290
09/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01501	0.01403	0
09/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00634	0.00569	0
09/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02493	0.02393	0
09/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00003	0.00003	0
09/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00144	0.00179	0
09/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00011	0.00013	0
09/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	9.98130	10.03230	60,190
09/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.34100	0.39000	0
09/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.29600	0.34400	0
09/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.38800	0.43700	0
09/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.21200	0.25600	5,655
09/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.00900	0.01400	3,590
09/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.68200	0.73300	0
09/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.02100	0.03100	6,195
09/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.08200	0.11400	0
09/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00200	0.00400	0
09/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.58200	0.63300	0
09/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.00400	0.00600	0
09/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00300	0.00500	0
09/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.00500	0.00800	0
09/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00000	0.00100	0
09/09/2011	€ / R On 19 September 2011	11.15	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
09/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00100	0.00200	0
09/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.01200	0.01800	0
09/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.02800	0.04100	0
09/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.24700	0.20900	0
09/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.38100	0.33600	0
09/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.87000	0.82000	0
09/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.61900	1.56800	0
09/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.16900	1.11800	0
09/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	1.11900	1.06900	0
09/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.52400	0.47600	0
09/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.62200	0.57300	0
09/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.57300	0.52400	0
09/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
09/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.67100	0.62200	0
09/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.10100	0.08200	0
09/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.29000	0.24900	0
09/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00100	0.00100	6,195
09/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.42800	0.38200	0
09/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00700	0.00500	2,065
09/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.03100	0.02400	0
09/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.01500	0.01200	0
09/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.01000	0.00800	0
09/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.10330	10.15030	20,023
09/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.47700	0.50700	0
09/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.44800	0.47700	0
09/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.50700	0.53800	0
09/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.37000	0.39500	0
09/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.64500	0.68100	0
09/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.84900	0.88900	0
09/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.76400	0.80400	0
09/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.05100	0.05600	0
09/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.39500	0.42100	0
09/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.05900	0.06400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.68300	0.72100	0
09/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.11000	0.11900	0
09/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.26800	0.28700	0
09/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.05600	0.06100	0
09/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.23700	0.25400	0
09/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.34600	0.37000	0
09/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.60700	0.64300	0
09/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.30400	0.32500	0
09/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.08900	0.09600	0
09/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.18600	1.14600	0
09/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.35100	0.32500	0
09/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.10400	0.09300	0
09/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.29300	0.27000	0
09/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.48400	0.45400	0
09/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.60300	1.56100	0
09/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.41500	0.38700	0
09/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	1.00700	0.96900	0
09/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.08000	0.07100	0
09/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.55600	1.51400	0
09/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.24200	0.22100	0
09/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.69800	1.65600	0
09/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.06100	0.05400	0
09/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.04600	0.03900	0
09/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.09200	0.08100	0
09/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.26700	0.24500	0
09/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.15400	0.13800	0
09/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.19500	0.17700	0
09/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.17400	0.15700	0
09/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.21520	10.26150	8,114
09/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.51400	0.53700	0
09/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.49200	0.51400	0
09/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.53700	0.56100	0
09/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.23300	1.27400	0
09/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.45100	0.47100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.66700	0.69500	0
09/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.27700	1.31900	0
09/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.61200	0.63800	0
09/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.33600	0.35100	0
09/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.29700	0.31000	0
09/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.43200	0.45200	0
09/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.22600	0.23600	0
09/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.16900	0.17600	0
09/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.26400	0.27500	0
09/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.14200	0.14800	0
09/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.25400	0.26500	0
09/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.19500	0.20400	0
09/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.83000	0.86500	0
09/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.16500	0.15400	0
09/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.28000	1.24300	0
09/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.98900	0.95400	0
09/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.67700	1.63700	0
09/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.94900	0.91400	0
09/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.45400	1.41500	0
09/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.11100	1.07500	0
09/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.51700	0.49100	0
09/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.83200	0.79900	0
09/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.72100	0.69000	0
09/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.29700	0.27700	0
09/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.06200	0.05800	0
09/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.25200	0.23400	0
09/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.48600	0.46000	0
09/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.06800	0.06300	0
09/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.37200	0.35000	0
09/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.42700	0.40300	0
09/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.39900	0.37600	0
09/09/2011	€ / R On 18 June 2012			Foreign Exchange Future	10.32070	10.36790	0
09/09/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.54100	0.56300	0
09/09/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.52300	0.54400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.56000	0.58300	0
09/09/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.58900	0.56500	0
09/09/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.65200	0.62600	0
09/09/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.62000	0.59500	0
09/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.31410	7.19890	0
09/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.62100	0.51700	0
09/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.57400	0.47200	0
09/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.66900	0.56300	0
09/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.36000	0.28100	14,286
09/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.14800	0.10900	6,757
09/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.23400	0.31000	0
09/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00500	0.01400	0
09/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.04600	0.08200	0
09/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.01000	0.02300	0
09/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00700	0.01800	0
09/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.61290	7.62480	26,085
09/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.96300	0.97500	0
09/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.91300	0.92500	0
09/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	1.01300	1.02500	0
09/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.13900	0.15100	0
09/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.18000	0.19300	0
09/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.61300	0.62500	0
09/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.41500	0.42700	0
09/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.10200	0.11300	0
09/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.46400	0.47600	0
09/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00500	0.00600	0
09/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.86300	0.87500	0
09/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00300	0.00400	0
09/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.81300	0.82500	0
09/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.51400	0.52600	0
09/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00100	0.00200	0
09/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.22400	0.23700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00200	0.00300	0
09/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.43900	0.42800	0
09/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.01100	0.01200	0
09/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.53800	0.52700	0
09/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00100	0.00100	0
09/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.39000	0.37900	0
09/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.34200	0.33100	0
09/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
09/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.03900	0.03800	0
09/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
09/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.01700	0.01800	0
09/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.02600	0.02600	0
09/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.62440	7.63550	1,241
09/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.98400	0.99500	0
09/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.93600	0.94700	0
09/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.03200	1.04300	0
09/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.27400	0.28200	0
09/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.40600	0.41500	0
09/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.08200	0.08000	0
09/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.15000	0.14700	0
09/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00800	0.00800	0
09/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01200	0.01200	0
09/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01000	0.01000	0
09/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.63730	7.64840	1,680
09/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.51800	0.52400	0
09/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.48500	0.49100	0
09/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.55400	0.56100	0
09/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.42300	0.42800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.75100	0.75900	0
09/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.25500	0.25700	0
09/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.39500	0.39900	0
09/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.71000	0.71800	0
09/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.44900	1.46000	0
09/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01200	0.01200	0
09/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.07300	0.07000	0
09/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.20800	0.20100	0
09/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.36800	0.35900	0
09/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.06400	0.06100	0
09/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.18600	0.18000	0
09/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.11700	0.11300	0
09/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.14800	0.14300	0
09/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.13100	0.12600	0
09/09/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.64620	7.66140	0
09/09/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.36100	0.36500	0
09/09/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.34100	0.34400	0
09/09/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.38500	0.38900	0
09/09/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.33900	0.32800	0
09/09/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.39500	0.38300	0
09/09/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.36500	0.35400	0
09/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.67280	8.69660	0
09/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.70400	1.72400	0
09/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.67000	1.68900	0
09/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.73900	1.75900	0
09/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.31600	0.31200	0
09/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.34700	0.34200	0
09/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.33100	0.32700	0
09/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.30930	7.27460	0
09/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.09100	0.06500	0
09/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.05900	0.04300	0
09/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.12900	0.10000	0
09/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00100	0.00100	0
09/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00100	0.00000	0
09/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.00600	0.00400	0
09/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.70900	0.67500	0
09/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.41000	0.37600	0
09/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.64100	0.67500	0
09/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00100	0.00100	0
09/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.24700	0.27900	0
09/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.54200	0.57500	0
09/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.44200	0.47600	0
09/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.49200	0.52600	0
09/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.02000	0.02500	0
09/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.05000	0.06800	0
09/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.03200	0.04000	0
09/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.38700	7.35090	10
09/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.25400	0.23200	0
09/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.22600	0.20500	0
09/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.28400	0.26100	0
09/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.10100	0.09200	0
09/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.60300	0.57300	0
09/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.11300	0.10200	0
09/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.55700	0.52800	0
09/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.17700	0.16000	0
09/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.51300	0.48500	0
09/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.15800	0.14300	0
09/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.22100	0.24200	0
09/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.02600	0.03400	0
09/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.19000	0.20900	0
09/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.02000	0.02700	0
09/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.32600	0.35100	0
09/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01600	0.02200	0
09/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.36400	0.39100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.09700	0.11000	0
09/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.13900	0.15400	0
09/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.11700	0.13100	0
09/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00000	0.00020	22,388
09/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.39390	0.30370	21,898
09/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.23700	8.23810	8
09/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.58800	0.58900	0
09/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.53800	0.54000	0
09/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.63700	0.63900	0
09/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.03700	0.03900	0
09/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
09/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.00100	0.00200	0
09/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.44000	0.44100	0
09/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
09/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.00300	0.00400	0
09/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.00300	0.00300	0
09/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
09/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
09/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.39200	0.39300	0
09/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00500	0.00500	0
09/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	1.01300	1.01200	0
09/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.86400	0.86300	0
09/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.61600	0.61500	0
09/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.56600	0.56600	0
09/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.71500	0.71400	0
09/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00300	0.00300	0
09/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.76400	0.76400	0
09/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.81400	0.81300	0
09/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.20000	0.20100	0
09/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
09/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00100	0.00200	0
09/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.36320	8.36370	264
09/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.33700	0.33600	0
09/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.31500	0.31400	0
09/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.36100	0.36000	0
09/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.25900	0.25700	0
09/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.41200	0.41100	0
09/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.56600	0.56600	0
09/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.24300	0.24100	0
09/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.15500	0.15300	0
09/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.08300	0.08100	0
09/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.11400	0.11200	0
09/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.27700	0.27500	0
09/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.49900	0.49900	0
09/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.67900	0.67900	0
09/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.17600	0.17400	0
09/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.76000	0.76100	0
09/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.20000	0.19800	0
09/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.14500	0.14300	0
09/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.22700	0.22600	0
09/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.10700	0.10500	0
09/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.07800	0.07600	0
09/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.16500	1.16200	0
09/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.94400	0.94100	0
09/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.46400	0.46200	0
09/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.73200	0.72900	0
09/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.53700	0.53400	0
09/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.04700	0.04700	0
09/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.61300	0.61000	0
09/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.06600	0.06500	0
09/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.13600	0.13500	0
09/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.36400	0.36100	0
09/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.90100	0.89800	0
09/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.12000	1.11700	0
09/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.69200	0.68900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.43000	0.42700	0
09/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.10300	0.10200	0
09/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.19900	0.19700	0
09/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.39600	0.39300	0
09/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.24800	0.24600	0
09/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.30200	0.30000	0
09/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.27400	0.27200	0
09/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,619.94000	14,538.58000	0
09/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.13940	1.12220	0
09/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.04050	0.02640	0
09/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.08950	0.07250	0
09/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00870	0.00460	0
09/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.01930	0.03240	0
09/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00010	0.00030	0
09/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.00110	0.00420	0
09/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.15400	1.13670	0
09/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.07160	0.05990	0
09/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.10980	0.09550	0
09/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.04450	0.03610	0
09/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.04050	0.04940	0
09/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00580	0.00880	0
09/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.01760	0.02320	0
12/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.39000	7.27780	206,905
12/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00100	0.00200	0
12/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00200	0.00200	3,000
12/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00600	0.00600	15,000
12/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.07000	0.04300	5,000
12/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.59000	0.47800	1,230
12/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.49000	0.37900	6,000
12/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.05200	0.03300	10,000
12/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.02000	0.01600	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.69000	0.57800	0
12/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.79000	0.67800	6,060
12/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.29400	0.19600	6,060
12/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.12800	0.07200	8,880
12/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.84000	0.72800	0
12/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.64000	0.52800	0
12/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.20400	0.12500	6,250
12/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.54000	0.42900	1,980
12/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.03800	0.02600	0
12/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.44100	0.33000	0
12/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01500	0.01200	0
12/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.24800	0.15800	0
12/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.39100	0.28300	9,143
12/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.99000	0.87800	0
12/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00800	0.00700	0
12/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.64000	1.52800	0
12/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.16400	0.09600	0
12/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02800	0.02000	0
12/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.59000	1.47800	0
12/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.54000	1.42800	0
12/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.01100	0.01000	0
12/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	1.09000	0.97800	0
12/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.69000	1.57800	0
12/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.34200	0.23800	0
12/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.74000	0.62800	0
12/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.09600	0.05600	0
12/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00300	0.00400	0
12/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00000	0.00100	0
12/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.44000	1.32800	0
12/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	1.14000	1.02800	0
12/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00400	0.00500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.34000	1.22800	0
12/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.39000	1.27800	0
12/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	1.29000	1.17800	0
12/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00200	0.00300	0
12/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.46400	0.57700	0
12/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	0.81100	0.92300	0
12/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	0.86000	0.97300	0
12/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.51300	0.62600	0
12/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.05600	0.12800	0
12/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	200
12/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.00200	0.01000	0
12/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.32100	0.43200	0
12/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.76100	0.87300	0
12/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.18800	0.29200	0
12/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.02400	0.06800	0
12/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.36800	0.47900	0
12/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00100	0.00500	0
12/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00800	0.03000	0
12/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.27500	0.38400	0
12/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.00100	0.00200	0
12/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.14800	0.24800	0
12/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	8,880
12/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	1,980
12/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.01400	0.04700	0
12/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.03800	0.09400	0
12/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.41000	2.52200	0
12/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00400	0.01800	0
12/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	5,980
12/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.23000	0.33800	0
12/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00000	0.00100	10,000
12/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.11200	0.20500	0
12/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	10,000
12/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.08000	0.16500	2,800
12/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.61200	0.72400	0
12/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.41600	0.52800	0
12/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.71100	0.82300	0
12/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.66100	0.77400	0
12/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.56200	0.67500	0
12/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	0.91000	1.02200	0
12/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	0.96000	1.07200	0
12/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.48270	7.36880	97,546
12/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.34300	0.28300	0
12/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.32000	0.26300	0
12/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36800	0.30400	0
12/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.75800	0.66000	6,425
12/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.14200	0.11700	0
12/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.55500	0.46800	0
12/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.39400	0.32700	5,560
12/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.33600	1.22300	0
12/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.27900	0.22800	10,000
12/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.04200	0.93200	0
12/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.09100	0.98000	0
12/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.23700	1.12500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.13300	0.11000	0
12/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.53400	1.42100	0
12/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.29900	0.24500	0
12/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.80400	0.70200	0
12/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.71500	0.61900	200
12/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.16200	0.13300	0
12/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.21100	0.17300	0
12/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.67300	0.57900	560
12/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.18800	1.07700	0
12/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.13900	1.02800	0
12/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.48500	1.37100	0
12/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.18500	0.15100	1,000
12/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.24300	0.19800	0
12/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.89800	0.79000	0
12/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.63400	1.52000	0
12/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.17300	0.14200	0
12/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.42200	0.35200	14,600
12/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.94600	0.83700	0
12/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.09200	0.07700	0
12/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.11000	0.09200	0
12/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.38500	1.27300	0
12/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.45200	0.37800	0
12/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.63200	0.54000	0
12/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.48500	0.40600	0
12/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.11700	0.09700	0
12/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.15100	0.12500	0
12/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.26000	0.21300	0
12/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.19700	0.16200	0
12/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.51900	0.43600	0
12/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.12500	0.10400	0
12/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.43500	1.32200	0
12/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.85100	0.74600	0
12/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.28700	1.17400	0
12/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.09800	0.08200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	0.99400	0.88400	0
12/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.59300	0.50300	0
12/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.22600	0.18500	0
12/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.08700	0.07300	0
12/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.10400	0.08700	0
12/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.87100	0.96800	0
12/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.00400	1.10400	0
12/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.39300	0.46600	0
12/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.06000	0.08400	0
12/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.01100	0.01500	0
12/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.91500	1.01300	0
12/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00400	0.00500	0
12/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01800	0.02700	0
12/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
12/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.74200	0.83500	0
12/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.08600	0.11700	0
12/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.46400	0.54300	0
12/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.32700	0.39400	0
12/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.61800	0.70600	0
12/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.78400	0.87800	0
12/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.10200	0.13700	0
12/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.04900	0.07100	0
12/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.11900	0.15900	0
12/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00200	0.00400	0
12/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.82700	0.92300	0
12/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.95900	1.05800	0
12/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.01300	0.01800	560
12/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.54000	0.62300	0
12/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.13900	0.18300	0
12/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01500	0.02100	5,000
12/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.36000	0.42900	0
12/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.50200	0.58200	0
12/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00600	0.00900	0
12/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00500	0.00800	0
12/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.04000	0.06000	0
12/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.42800	0.50400	0
12/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.57900	0.66400	0
12/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.03200	0.05000	0
12/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02100	0.03300	5,000
12/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.26600	0.32600	0
12/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00200	0
12/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.70000	0.79100	0
12/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00400	0.00600	0
12/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00800	0.01100	0
12/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00900	0.01300	0
12/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00300	0.00400	5,000
12/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.29600	0.35900	0
12/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.16100	0.20800	1,000
12/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.07200	0.09900	0
12/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.65900	0.74800	0
12/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.18500	0.23500	0
12/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.02500	0.04100	0
12/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.23700	0.29400	1,000
12/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.21000	0.26400	0
12/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.56360	7.44880	18,184
12/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.67400	0.58700	0
12/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.64100	0.55600	0
12/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.70800	0.61900	0
12/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.69900	0.61000	0
12/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.60000	0.52100	30,100
12/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.54500	0.47100	0
12/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.84600	0.75000	0
12/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.57200	0.49600	0
12/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.88800	0.78700	0
12/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.40900	0.35100	0
12/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.28100	0.24100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.47200	0.40600	0
12/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.20700	0.17800	0
12/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.93000	0.82600	0
12/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.19900	0.17100	0
12/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.80800	0.71300	0
12/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.26900	0.23000	0
12/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.63200	0.54800	10,000
12/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.97300	0.86900	0
12/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.45000	0.38700	0
12/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.22600	0.19400	0
12/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.30800	0.26300	0
12/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.66500	0.57800	0
12/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.01700	0.91200	0
12/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.32300	0.27600	0
12/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.25700	0.22000	0
12/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.29400	0.25200	0
12/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.23500	0.20200	0
12/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.49500	0.42700	0
12/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.51900	0.44800	0
12/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.77000	0.67800	0
12/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.17500	0.15100	0
12/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.47900	1.36800	0
12/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.18300	0.15700	0
12/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.35500	0.30300	0
12/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.24600	0.21100	0
12/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.42900	0.36800	0
12/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.19700	1.08900	0
12/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.43100	1.32100	0
12/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.39000	0.33400	0
12/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.21600	0.18600	0
12/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.38400	1.27400	0
12/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.73400	0.64300	0
12/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.33800	0.28900	0
12/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.19000	0.16400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.15100	1.04400	0
12/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.37200	0.31800	0
12/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.06100	0.95500	0
12/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.10600	0.99900	0
12/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.24300	1.13500	0
12/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.02900	0.03600	0
12/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.04200	0.05000	0
12/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.04700	0.05600	0
12/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.45800	0.51900	0
12/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.03700	0.04500	0
12/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.02600	1.11500	0
12/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.52400	0.59000	0
12/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.12000	0.14400	0
12/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.02000	0.02500	0
12/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.90200	0.98700	0
12/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.42600	0.48500	0
12/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01700	0.02200	0
12/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.03300	0.04000	0
12/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.36500	0.41900	0
12/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.78200	0.86200	0
12/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.49100	0.55400	0
12/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.06900	1.15800	0
12/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01500	0.01900	0
12/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.11100	1.20200	0
12/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.10600	0.12900	0
12/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.25500	0.29900	0
12/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.28100	0.32800	0
12/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.82100	0.90300	0
12/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.63000	0.70300	0
12/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.74300	0.82100	0
12/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.55900	0.62700	0
12/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.05300	0.06300	0
12/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.15100	0.17900	0
12/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.59400	0.66400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.86200	0.94500	0
12/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.33600	0.38800	0
12/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.05900	0.07000	0
12/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.16800	0.19900	0
12/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.70500	0.78100	0
12/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.09400	0.11400	0
12/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.98500	1.07200	0
12/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.06600	0.07700	10,000
12/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.94300	1.02900	0
12/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.30800	0.35700	0
12/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.66700	0.74200	0
12/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.39500	0.45200	0
12/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.07400	0.08800	0
12/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.20800	0.24700	0
12/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.08200	0.10100	0
12/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.23100	0.27200	0
12/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.18600	0.22200	0
12/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.13500	0.16100	1,000
12/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.13000	0.15600	0
12/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.16300	0.19300	0
12/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.14600	0.17400	0
12/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.63990	7.52460	2,243
12/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.66200	0.58700	0
12/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.63600	0.56400	0
12/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.69100	0.61100	0
12/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.25100	0.28600	0
12/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.29600	0.33900	0
12/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.27200	0.31200	0
12/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.71760	7.60290	499
12/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.80800	0.72900	0
12/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.78000	0.70500	0
12/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.83700	0.75600	16,000
12/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.75300	0.68100	42,000
12/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.26900	0.30300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.33500	0.37800	0
12/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.31200	0.35200	0
12/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.29000	0.32600	0
12/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.79590	7.68130	0
12/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.69400	0.63000	0
12/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.67600	0.61300	0
12/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.71300	0.64800	0
12/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.59000	0.53300	300
12/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.56700	0.61700	0
12/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.79400	0.85200	0
12/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.63000	0.68200	0
12/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.59800	0.64900	0
12/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.57920	8.46610	0
12/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.28500	1.20600	0
12/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.26700	1.18900	0
12/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.47600	1.39300	200
12/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.30400	1.22300	0
12/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.17500	1.20700	0
12/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.89700	0.92700	0
12/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.23800	1.27300	0
12/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.20600	1.24000	0
12/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.70990	9.59680	0
12/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.91900	1.83000	0
12/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.90100	1.81100	0
12/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.93900	1.84800	0
12/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.37900	1.40100	0
12/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.44100	1.46400	0
12/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.40900	1.43300	0
12/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.39000	7.27780	244
12/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.29436	0.19591	0
12/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.24821	0.15792	0
12/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.34216	0.23785	0
12/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.20448	0.12451	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.00216	0.01005	0
12/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.01448	0.04671	0
12/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.00821	0.03012	0
12/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.00436	0.01811	0
12/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.48270	7.36880	517
12/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.55515	0.46778	0
12/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.51906	0.43608	0
12/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.59281	0.50326	0
12/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.06011	0.08446	0
12/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.08636	0.11728	0
12/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.07245	0.09898	0
12/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.68640	11.57620	20,491
12/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.22300	0.15400	0
12/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.18400	0.12400	0
12/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.26400	0.18700	0
12/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.11600	0.07800	5,490
12/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.01100	0.01000	0
12/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.68800	0.58100	3,455
12/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	1.18600	1.07600	0
12/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.49300	0.39200	1,200
12/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.83700	0.72800	0
12/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.73700	0.63000	0
12/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.59000	0.48500	630
12/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.54100	0.43800	0
12/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.03200	0.02600	0
12/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.06900	0.05100	0
12/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.05400	0.04000	0
12/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.44500	0.34700	0
12/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.93700	0.82700	0
12/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.08800	0.06300	0
12/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	1.03600	0.92700	0
12/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.04100	0.03200	0
12/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.20500	0.30600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00000	0.00100	0
12/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.10200	0.18700	0
12/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.00900	0.02100	0
12/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.16800	0.26400	0
12/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.13300	0.22500	0
12/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.24600	0.35000	0
12/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.00500	0.01200	0
12/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.00100	0.00400	1,200
12/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.00700	0.01600	0
12/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00100	0.00200	630
12/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.00400	0.00900	0
12/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	5,490
12/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.42500	0.53400	200
12/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.00200	0.00500	0
12/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.08000	0.15200	100
12/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.02800	0.06100	0
12/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.04800	0.09800	0
12/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.03700	0.07800	200
12/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.82410	11.71120	22,377
12/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.46100	0.40900	0
12/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.43600	0.38600	0
12/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.41200	0.36600	0
12/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.34800	1.23700	0
12/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.48700	0.43300	0
12/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.25600	0.22700	0
12/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.66900	0.59900	0
12/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.35100	0.31200	0
12/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.15900	1.05500	0
12/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.03500	0.04400	0
12/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.42700	0.50100	0
12/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.14500	0.18800	0
12/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.63200	0.71600	0
12/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.26300	0.32200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02400	0.02600	0
12/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.33800	0.40500	0
12/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.31200	0.37500	0
12/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.28700	0.34800	0
12/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.94460	11.82880	2,765
12/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.80200	0.73800	0
12/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.77400	0.71200	0
12/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.83100	0.76500	0
12/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.74700	0.68600	0
12/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.58000	0.53200	0
12/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.10500	1.01900	0
12/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.62400	0.57200	0
12/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.43700	0.40100	0
12/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.86100	0.79300	0
12/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.18100	1.09200	0
12/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.03100	0.94800	0
12/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.67100	0.61500	0
12/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.42600	0.48600	0
12/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.18600	0.21900	0
12/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.13600	0.16300	0
12/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.26600	0.31400	0
12/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.79200	0.87200	0
12/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.47900	0.54300	0
12/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.16000	0.19000	0
12/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.53500	0.60300	0
12/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.35200	0.40700	0
12/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.28600	0.33600	0
12/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.32900	0.38300	0
12/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.30700	0.35900	0
12/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.05640	11.93940	0
12/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.78200	0.73200	0
12/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.76000	0.71100	0
12/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.80500	0.75300	0
12/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.54900	0.61400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.60400	0.67200	0
12/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.57600	0.64300	0
12/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09600	0.09360	12,230
12/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01600	0.01360	0
12/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00602	0.00370	0
12/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02600	0.02360	0
12/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40400	11.40640	0
12/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00002	0.00010	0
12/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09740	0.09490	5,290
12/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01749	0.01501	0
12/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00825	0.00634	0
12/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02742	0.02493	0
12/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00002	0.00003	0
12/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00085	0.00144	0
12/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00009	0.00011	0
12/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.06610	9.98130	60,540
12/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.42100	0.34100	0
12/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.37300	0.29600	0
12/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.46900	0.38800	0
12/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.28100	0.21200	5,655
12/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.01100	0.00900	3,590
12/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.76600	0.68200	0
12/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.02800	0.02100	6,195
12/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.12100	0.08200	0
12/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00200	0.00200	0
12/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.66700	0.58200	0
12/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.00400	0.00400	0
12/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00300	0.00300	0
12/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.00600	0.00500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.01500	0.01200	0
12/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.03800	0.02800	0
12/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.17200	0.24700	0
12/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.29900	0.38100	0
12/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.78500	0.87000	0
12/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.53400	1.61900	0
12/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.08400	1.16900	0
12/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	1.03400	1.11900	0
12/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.44000	0.52400	0
12/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.53700	0.62200	0
12/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.48800	0.57300	0
12/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.58600	0.67100	0
12/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.05500	0.10100	0
12/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.21200	0.29000	0
12/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00000	0.00100	6,195
12/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.34500	0.42800	0
12/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00300	0.00700	2,065
12/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.01500	0.03100	0
12/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.00700	0.01500	0
12/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.00500	0.01000	0
12/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.19110	10.10330	19,742
12/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.53400	0.47700	0
12/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.50400	0.44800	0
12/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.56600	0.50700	0
12/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.42100	0.37000	0
12/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.71200	0.64500	0
12/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.92200	0.84900	0
12/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.83500	0.76400	0
12/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.06100	0.05100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.44700	0.39500	0
12/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.07100	0.05900	0
12/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.75200	0.68300	0
12/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.13000	0.11000	0
12/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.30900	0.26800	0
12/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.06700	0.05600	0
12/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.27400	0.23700	0
12/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.39600	0.34600	0
12/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.67400	0.60700	0
12/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.35000	0.30400	0
12/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.10600	0.08900	0
12/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.11500	1.18600	0
12/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.30900	0.35100	0
12/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.08300	0.10400	0
12/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.25500	0.29300	0
12/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.43300	0.48400	0
12/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.52600	1.60300	0
12/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.36800	0.41500	0
12/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.93900	1.00700	0
12/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.06100	0.08000	0
12/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.48000	1.55600	0
12/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.20600	0.24200	0
12/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.62000	1.69800	0
12/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.04400	0.06100	0
12/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.03100	0.04600	0
12/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.07100	0.09200	0
12/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.23000	0.26700	0
12/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.12500	0.15400	0
12/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.16300	0.19500	0
12/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.14300	0.17400	0
12/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.30430	10.21520	8,114
12/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.56700	0.51400	0
12/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.54400	0.49200	0
12/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.59200	0.53700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.31300	1.23300	0
12/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.50100	0.45100	0
12/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.72700	0.66700	0
12/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.35900	1.27700	0
12/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.67000	0.61200	0
12/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.37600	0.33600	0
12/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.33300	0.29700	0
12/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.48000	0.43200	0
12/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.25400	0.22600	0
12/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.19000	0.16900	0
12/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.29600	0.26400	0
12/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.15900	0.14200	0
12/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.28500	0.25400	0
12/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.21900	0.19500	0
12/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.90000	0.83000	0
12/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.14600	0.16500	0
12/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.21500	1.28000	0
12/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.93100	0.98900	0
12/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.60500	1.67700	0
12/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.89200	0.94900	0
12/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.38600	1.45400	0
12/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.05000	1.11100	0
12/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.47600	0.51700	0
12/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.77900	0.83200	0
12/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.67200	0.72100	0
12/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.26600	0.29700	0
12/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05500	0.06200	0
12/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.22300	0.25200	0
12/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.44700	0.48600	0
12/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.05900	0.06800	0
12/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.33800	0.37200	0
12/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.39000	0.42700	0
12/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.36300	0.39900	0
12/09/2011	€ / R On 18 June 2012			Foreign Exchange Future	10.41320	10.32070	100



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.59500	0.54100	0
12/09/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.57600	0.52300	0
12/09/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.61500	0.56000	0
12/09/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.55200	0.58900	0
12/09/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.61300	0.65200	0
12/09/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.58200	0.62000	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.42700	7.31410	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.73100	0.62100	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.68200	0.57400	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.78000	0.66900	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.45300	0.36000	14,286
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.19600	0.14800	6,757
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.16900	0.23400	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00300	0.00500	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.02600	0.04600	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00500	0.01000	0
12/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00400	0.00700	0
12/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.63450	7.61290	24,895
12/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.98500	0.96300	0
12/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.93500	0.91300	0
12/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	1.03500	1.01300	0
12/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.15300	0.13900	0
12/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.19600	0.18000	0
12/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.63500	0.61300	0
12/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.43600	0.41500	0
12/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.11300	0.10200	0
12/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.48500	0.46400	0
12/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00300	0.00500	0
12/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.88500	0.86300	0
12/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00200	0.00300	0
12/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.83500	0.81300	0
12/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.53500	0.51400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.24200	0.22400	0
12/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00100	0.00200	0
12/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.41700	0.43900	0
12/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.00800	0.01100	0
12/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.51700	0.53800	0
12/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00100	0.00000	0
12/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.36800	0.39000	0
12/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
12/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.31900	0.34200	0
12/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.02900	0.03900	0
12/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00200	0.00200	0
12/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00100	0.00000	0
12/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.01200	0.01700	0
12/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.01900	0.02600	0
12/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
12/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00100	0.00000	0
12/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
12/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.64980	7.62440	1,241
12/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.00800	0.98400	0
12/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.96000	0.93600	0
12/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.05900	1.03200	0
12/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.28700	0.27400	0
12/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.42200	0.40600	0
12/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.07200	0.08200	0
12/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.13700	0.15000	0
12/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00900	0.00800	0
12/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01000	0.01200	0
12/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00800	0.01000	0
12/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.66680	7.63730	1,680
12/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.54100	0.51800	0
12/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.50700	0.48500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.57800	0.55400	0
12/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.44200	0.42300	0
12/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.77700	0.75100	0
12/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.26500	0.25500	0
12/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.41200	0.39500	0
12/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.73500	0.71000	0
12/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.47900	1.44900	0
12/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01200	0.01200	0
12/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.06800	0.07300	0
12/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.19500	0.20800	0
12/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.34800	0.36800	0
12/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.06000	0.06400	0
12/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.17500	0.18600	0
12/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.11100	0.11700	0
12/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.14000	0.14800	0
12/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.12400	0.13100	0
12/09/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.68020	7.64620	0
12/09/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.37800	0.36100	0
12/09/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.40200	0.38500	0
12/09/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.35500	0.34100	0
12/09/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.37500	0.39500	0
12/09/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.32200	0.33900	0
12/09/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.34800	0.36500	0
12/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.71150	8.67280	0
12/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.74000	1.70400	0
12/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.70400	1.67000	0
12/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.77700	1.73900	0
12/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.31600	0.31600	0
12/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.34300	0.34700	0
12/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.32900	0.33100	0
12/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.40810	7.30930	0
12/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.17000	0.09100	0
12/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.12800	0.05900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.21500	0.12900	0
12/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00200	0.00100	0
12/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01400	0.00600	0
12/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.80800	0.70900	0
12/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.50800	0.41000	0
12/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.54200	0.64100	0
12/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00000	0.00100	0
12/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.15600	0.24700	0
12/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.44300	0.54200	0
12/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.34400	0.44200	0
12/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.39300	0.49200	0
12/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00700	0.02000	0
12/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.02000	0.05000	0
12/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.01200	0.03200	0
12/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.48750	7.38700	10
12/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.32000	0.25400	0
12/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.28800	0.22600	0
12/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.35400	0.28400	0
12/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.13000	0.10100	0
12/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.69700	0.60300	0
12/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.14500	0.11300	0
12/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.65000	0.55700	0
12/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.23000	0.17700	0
12/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.60400	0.51300	0
12/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.20400	0.15800	0
12/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.16700	0.22100	0
12/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01700	0.02600	0
12/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.14300	0.19000	0
12/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01300	0.02000	0
12/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.25800	0.32600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01000	0.01600	0
12/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.29300	0.36400	0
12/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.06700	0.09700	0
12/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.10100	0.13900	0
12/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.08300	0.11700	0
12/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00000	0.00000	22,388
12/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.48100	0.39390	21,898
12/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.35600	8.23700	0
12/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.70600	0.58800	0
12/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.65600	0.53800	0
12/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.75600	0.63700	0
12/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.06500	0.03700	0
12/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.00200	0.00100	0
12/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.55700	0.44000	0
12/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
12/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.00500	0.00300	0
12/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.00400	0.00300	0
12/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
12/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
12/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.50700	0.39200	0
12/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00100	0.00500	0
12/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.89400	1.01300	0
12/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.74500	0.86400	0
12/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.49800	0.61600	0
12/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.44900	0.56600	0
12/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.59600	0.71500	0
12/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00100	0.00300	0
12/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.64600	0.76400	0
12/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.69500	0.81400	0
12/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.10900	0.20000	0
12/09/2011	CHF / R On 19 September 2011	7.60	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
12/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
12/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
12/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.48810	8.36320	272
12/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.40700	0.33700	0
12/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.38300	0.31500	0
12/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.43300	0.36100	0
12/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.31600	0.25900	0
12/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.49000	0.41200	0
12/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.66300	0.56600	0
12/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.29700	0.24300	0
12/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.19400	0.15500	0
12/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.10800	0.08300	0
12/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.14400	0.11400	0
12/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.33700	0.27700	0
12/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.58900	0.49900	0
12/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.78300	0.67900	0
12/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.21900	0.17600	0
12/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.86900	0.76000	0
12/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.24700	0.20000	0
12/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.18300	0.14500	0
12/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.27900	0.22700	0
12/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.13600	0.10700	0
12/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.10200	0.07800	0
12/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.06400	1.16500	0
12/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.84800	0.94400	0
12/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.39100	0.46400	0
12/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.64500	0.73200	0
12/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.45900	0.53700	0
12/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.03100	0.04700	0
12/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.53100	0.61300	0
12/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.04500	0.06600	0
12/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.10100	0.13600	0
12/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.29900	0.36400	0
12/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.80600	0.90100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.02000	1.12000	0
12/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.60600	0.69200	0
12/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.35900	0.43000	0
12/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.07500	0.10300	0
12/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.15200	0.19900	0
12/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.32800	0.39600	0
12/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.19500	0.24800	0
12/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.24500	0.30200	0
12/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.21900	0.27400	0
12/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,815.70000	14,619.94000	0
12/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.15680	1.13940	0
12/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.05720	0.04050	0
12/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.10680	0.08950	0
12/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01520	0.00870	0
12/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.00840	0.01930	0
12/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00000	0.00010	0
12/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.00040	0.00110	0
12/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.17160	1.15400	0
12/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.08500	0.07160	0
12/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.12550	0.10980	0
12/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.05430	0.04450	0
12/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.03270	0.04050	0
12/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00390	0.00580	0
12/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.01340	0.01760	0
13/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.33820	7.39000	184,219
13/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00100	0.00200	3,000
13/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00300	0.00600	15,000
13/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.04700	0.07000	5,000
13/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.53800	0.59000	1,230
13/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.43900	0.49000	6,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.03400	0.05200	10,000
13/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01200	0.02000	200
13/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.63800	0.69000	0
13/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.73800	0.79000	6,060
13/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.24500	0.29400	6,060
13/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.09100	0.12800	8,880
13/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.78800	0.84000	0
13/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.58800	0.64000	0
13/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.16000	0.20400	6,250
13/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.48900	0.54000	1,980
13/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.02400	0.03800	0
13/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.38900	0.44100	0
13/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.00900	0.01500	0
13/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.20100	0.24800	0
13/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.34000	0.39100	9,143
13/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	0.93800	0.99000	0
13/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00400	0.00800	0
13/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00200	0.00400	0
13/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.33800	1.39000	0
13/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	1.23800	1.29000	0
13/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00100	0.00200	0
13/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.28800	1.34000	0
13/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.58800	1.64000	0
13/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.12300	0.16400	0
13/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01700	0.02800	0
13/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.53800	1.59000	0
13/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.48800	1.54000	0
13/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00600	0.01100	0
13/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	1.03800	1.09000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.63800	1.69000	0
13/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.29200	0.34200	0
13/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.68800	0.74000	0
13/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.06500	0.09600	0
13/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00100	0.00300	0
13/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.38800	1.44000	0
13/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	1.08800	1.14000	0
13/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	0.91200	0.86000	0
13/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.56300	0.51300	0
13/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.07700	0.05600	0
13/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	200
13/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.00400	0.00200	0
13/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.36800	0.32100	0
13/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.81200	0.76100	0
13/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.22900	0.18800	0
13/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.03500	0.02400	0
13/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	1.01200	0.96000	0
13/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.61300	0.56200	0
13/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	0.96200	0.91000	0
13/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.51400	0.46400	0
13/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	0.86200	0.81100	0
13/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.41600	0.36800	0
13/09/2011	\$ / R On 19 September 2011	6.40	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
13/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00200	0.00100	0
13/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.01300	0.00800	0
13/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.32100	0.27500	0
13/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.18600	0.14800	0
13/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	8,880
13/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	1,980
13/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.02200	0.01400	0
13/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.05300	0.03800	0
13/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.46200	2.41000	0
13/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00700	0.00400	0
13/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	5,980
13/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.27400	0.23000	0
13/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00100	0.00000	10,000
13/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.14600	0.11200	0
13/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	10,000
13/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.10900	0.08000	2,800
13/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.66300	0.61200	0
13/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.46500	0.41600	0
13/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.76200	0.71100	0
13/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.71200	0.66100	0
13/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.43020	7.48270	121,246
13/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.32200	0.34300	0
13/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.30000	0.32000	0
13/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.34500	0.36800	0
13/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.72200	0.75800	6,425
13/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.13700	0.14200	0
13/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.52400	0.55500	0
13/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.37000	0.39400	5,560
13/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.28700	1.33600	0
13/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.26100	0.27900	10,000
13/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	0.99700	1.04200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.04400	1.09100	0
13/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.18900	1.23700	0
13/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.12900	0.13300	0
13/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.48300	1.53400	0
13/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.28000	0.29900	0
13/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.76500	0.80400	0
13/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.68000	0.71500	200
13/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.15500	0.16200	0
13/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.20000	0.21100	0
13/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.63900	0.67300	560
13/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.14100	1.18800	0
13/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.09200	1.13900	0
13/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.43400	1.48500	0
13/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.17500	0.18500	1,000
13/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.22800	0.24300	0
13/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.85600	0.89800	0
13/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.58300	1.63400	0
13/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.16500	0.17300	0
13/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.39700	0.42200	14,600
13/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.90200	0.94600	0
13/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.09200	0.09200	0
13/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.10900	0.11000	0
13/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.33600	1.38500	0
13/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.42500	0.45200	0
13/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.60000	0.63200	0
13/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.45500	0.48500	0
13/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.81000	0.85100	0
13/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.23800	1.28700	0
13/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.09700	0.09800	0
13/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	0.94900	0.99400	0
13/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.56100	0.59300	0
13/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.21300	0.22600	0
13/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.08700	0.08700	0
13/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.10300	0.10400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.18700	0.19700	0
13/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.48900	0.51900	0
13/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.12200	0.12500	0
13/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.38500	1.43500	0
13/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.14600	0.15100	0
13/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.24400	0.26000	0
13/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.11500	0.11700	0
13/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.83500	0.78400	0
13/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.36400	0.32700	0
13/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.66600	0.61800	0
13/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00500	0.00200	0
13/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.79200	0.74200	0
13/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.10900	0.08600	0
13/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.50700	0.46400	0
13/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.92300	0.87100	0
13/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.05700	1.00400	0
13/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.43300	0.39300	0
13/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.08100	0.06000	0
13/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.01900	0.01100	0
13/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.96700	0.91500	0
13/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00800	0.00400	0
13/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.03000	0.01800	0
13/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.12500	0.10200	0
13/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.07000	0.04900	0
13/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.14500	0.11900	0
13/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00600	0.00200	0
13/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.87900	0.82700	0
13/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	1.01200	0.95900	0
13/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.02200	0.01300	560
13/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.58500	0.54000	0
13/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.16700	0.13900	0
13/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00300	0.00100	0
13/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.02600	0.01500	5,000
13/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.39800	0.36000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.54500	0.50200	0
13/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00400	0.00200	0
13/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.01200	0.00600	0
13/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.01100	0.00500	0
13/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.05900	0.04000	0
13/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.47000	0.42800	0
13/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.62500	0.57900	0
13/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.05000	0.03200	0
13/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.03500	0.02100	5,000
13/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.30000	0.26600	0
13/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00300	0.00100	0
13/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.74900	0.70000	0
13/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00900	0.00400	0
13/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.01400	0.00800	0
13/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.01700	0.00900	0
13/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00700	0.00300	5,000
13/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.33100	0.29600	0
13/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.19000	0.16100	1,000
13/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.09400	0.07200	0
13/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.70700	0.65900	0
13/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.21500	0.18500	0
13/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.04200	0.02500	0
13/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.27000	0.23700	1,000
13/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.24200	0.21000	0
13/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.51100	7.56360	25,213
13/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.64400	0.67400	0
13/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.61200	0.64100	0
13/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.67800	0.70800	0
13/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.66800	0.69900	0
13/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.57200	0.60000	30,100
13/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.52000	0.54500	0
13/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.81100	0.84600	0
13/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.54600	0.57200	0
13/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.85000	0.88800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.39100	0.40900	0
13/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.27100	0.28100	0
13/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.45100	0.47200	0
13/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.20300	0.20700	0
13/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.89200	0.93000	0
13/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.19500	0.19900	0
13/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.77400	0.80800	0
13/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.26000	0.26900	1,000
13/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.60300	0.63200	10,000
13/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.93400	0.97300	0
13/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.43000	0.45000	0
13/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.22000	0.22600	0
13/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.29700	0.30800	0
13/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.63500	0.66500	0
13/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	0.97700	1.01700	0
13/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.31000	0.32300	0
13/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.24900	0.25700	0
13/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.28400	0.29400	0
13/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.22900	0.23500	0
13/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.47300	0.49500	0
13/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.49600	0.51900	0
13/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.73800	0.77000	0
13/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.34000	0.35500	0
13/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.23900	0.24600	0
13/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.41000	0.42900	1,000
13/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.15500	1.19700	0
13/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.38700	1.43100	0
13/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.37300	0.39000	0
13/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.21100	0.21600	0
13/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.34000	1.38400	0
13/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.70200	0.73400	0
13/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.32500	0.33800	0
13/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.18700	0.19000	0
13/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.11000	1.15100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.35600	0.37200	0
13/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.02100	1.06100	0
13/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.17300	0.17500	0
13/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.06500	1.10600	0
13/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.20100	1.24300	0
13/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.43400	1.47900	0
13/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.18000	0.18300	0
13/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.11900	1.06900	0
13/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.02300	0.01500	0
13/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.04000	0.02900	0
13/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.05400	0.04200	0
13/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.16200	1.11100	0
13/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.06000	0.04700	0
13/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.49500	0.45800	0
13/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.04900	0.03700	0
13/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.07600	1.02600	0
13/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.56400	0.52400	0
13/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.14100	0.12000	0
13/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.02900	0.02000	0
13/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.95000	0.90200	0
13/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.46200	0.42600	0
13/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.02600	0.01700	0
13/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.04400	0.03300	0
13/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.39900	0.36500	0
13/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.82800	0.78200	0
13/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.52900	0.49100	0
13/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.12700	0.10600	0
13/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.28500	0.25500	0
13/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.31200	0.28100	0
13/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.86800	0.82100	0
13/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.67300	0.63000	0
13/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.78800	0.74300	0
13/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.59900	0.55900	0
13/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.06600	0.05300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.17400	0.15100	0
13/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.63600	0.59400	0
13/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.90900	0.86200	0
13/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.36900	0.33600	0
13/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.07300	0.05900	0
13/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.19200	0.16800	0
13/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.74900	0.70500	0
13/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.11300	0.09400	0
13/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	1.03400	0.98500	0
13/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.08100	0.06600	10,000
13/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.99200	0.94300	0
13/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.34000	0.30800	0
13/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.71000	0.66700	0
13/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.43000	0.39500	0
13/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.08900	0.07400	0
13/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.23500	0.20800	0
13/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.10000	0.08200	0
13/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.25900	0.23100	0
13/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.21100	0.18600	0
13/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.15700	0.13500	1,000
13/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.15300	0.13000	0
13/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.18700	0.16300	0
13/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.16900	0.14600	0
13/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.58490	7.63990	6,243
13/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.63400	0.66200	0
13/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.61000	0.63600	0
13/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.66000	0.69100	0
13/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.27500	0.25100	0
13/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.32500	0.29600	0
13/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.29900	0.27200	0
13/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.66070	7.71760	499
13/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.78100	0.80800	0
13/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.75400	0.78000	0
13/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.80900	0.83700	16,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.73000	0.75300	42,000
13/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.29800	0.26900	0
13/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.36900	0.33500	0
13/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.34300	0.31200	0
13/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.32000	0.29000	0
13/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.73940	7.79590	0
13/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.67400	0.69400	0
13/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.65700	0.67600	0
13/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.69200	0.71300	0
13/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.57300	0.59000	300
13/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.60300	0.56700	0
13/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.83400	0.79400	0
13/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.66800	0.63000	0
13/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.63500	0.59800	0
13/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.52850	8.57920	0
13/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.25900	1.28500	0
13/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.24200	1.26700	0
13/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.44700	1.47600	200
13/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.27700	1.30400	0
13/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.19900	1.17500	0
13/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.91900	0.89700	0
13/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.26400	1.23800	0
13/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.23100	1.20600	0
13/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.65920	9.70990	0
13/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.88800	1.91900	0
13/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.87000	1.90100	0
13/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.90700	1.93900	0
13/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.39800	1.37900	0
13/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.46100	1.44100	0
13/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.42900	1.40900	0
13/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.33820	7.39000	254
13/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.24532	0.29436	0
13/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.20100	0.24821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.29192	0.34216	0
13/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.15990	0.20448	50
13/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.00372	0.00216	0
13/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.02170	0.01448	0
13/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.01280	0.00821	0
13/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.00712	0.00436	0
13/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.43020	7.48270	520
13/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.52432	0.55515	0
13/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.48879	0.51906	0
13/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.56124	0.59281	0
13/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.08104	0.06011	0
13/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.10859	0.08636	0
13/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.09412	0.07245	0
13/09/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.51100	7.56400	0
13/09/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.01100	0.00000	0
13/09/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.08900	0.00000	0
13/09/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.03900	0.00000	0
13/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.58890	11.68640	19,283
13/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.15200	0.22300	0
13/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.12000	0.18400	0
13/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.18800	0.26400	0
13/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.07200	0.11600	5,490
13/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.00800	0.01100	0
13/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.59200	0.68800	3,455
13/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	1.08900	1.18600	0
13/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.40100	0.49300	1,200
13/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.74000	0.83700	0
13/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.64100	0.73700	0
13/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.49500	0.59000	630
13/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.44800	0.54100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.02100	0.03200	0
13/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.04400	0.06900	0
13/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.03400	0.05400	0
13/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.35500	0.44500	0
13/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.83900	0.93700	0
13/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.05700	0.08800	0
13/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.93900	1.03600	0
13/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.02700	0.04100	0
13/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.28800	0.20500	0
13/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.16800	0.10200	0
13/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.01600	0.00900	0
13/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.24500	0.16800	0
13/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.20500	0.13300	0
13/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.33200	0.24600	0
13/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.00900	0.00500	0
13/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.00200	0.00100	1,200
13/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.01200	0.00700	0
13/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00100	0.00100	630
13/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.00600	0.00400	0
13/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	5,490
13/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.51900	0.42500	200
13/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.00300	0.00200	0
13/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.13300	0.08000	100
13/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.04900	0.02800	0
13/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.08100	0.04800	0
13/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.06300	0.03700	200
13/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.72490	11.82410	22,453
13/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.42400	0.46100	0
13/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.40200	0.43600	0
13/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.44800	0.48700	0
13/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.24200	0.25600	0
13/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.61200	0.66900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.32800	0.35100	0
13/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.38200	0.41200	0
13/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.25100	1.34800	0
13/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.06800	1.15900	0
13/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.04300	0.03500	0
13/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02600	0.02400	0
13/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.40700	0.33800	0
13/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.50300	0.42700	0
13/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.18700	0.14500	0
13/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.71700	0.63200	0
13/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.32300	0.26300	0
13/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.37700	0.31200	0
13/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.34900	0.28700	0
13/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.84490	11.94460	5,438
13/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.75600	0.80200	0
13/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.73000	0.77400	0
13/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.78300	0.83100	0
13/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.70600	0.74700	0
13/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.55400	0.58000	0
13/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.03500	1.10500	0
13/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.59300	0.62400	0
13/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.42300	0.43700	0
13/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.81000	0.86100	0
13/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.10800	1.18100	0
13/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.96600	1.03100	0
13/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.63600	0.67100	0
13/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.49100	0.42600	0
13/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.22100	0.18600	0
13/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.16300	0.13600	0
13/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.31500	0.26600	0
13/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.87800	0.79200	0
13/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.54800	0.47900	0
13/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.19000	0.16000	0
13/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.60900	0.53500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.41100	0.35200	0
13/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.33800	0.28600	0
13/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.38500	0.32900	0
13/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.36100	0.30700	0
13/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	11.95250	12.05640	0
13/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.74000	0.78200	0
13/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.72000	0.76000	0
13/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.76000	0.80500	0
13/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.60800	0.54900	0
13/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.66800	0.60400	0
13/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.63800	0.57600	0
13/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09540	0.09600	12,230
13/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01540	0.01600	0
13/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00544	0.00602	0
13/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02540	0.02600	0
13/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40460	11.40400	0
13/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00004	0.00002	0
13/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09670	0.09740	5,290
13/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01681	0.01749	0
13/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00778	0.00825	0
13/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02672	0.02742	0
13/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
13/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00108	0.00085	0
13/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00011	0.00009	0
13/09/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.09790	0.09860	0
13/09/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00790	0.00000	0
13/09/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01790	0.00000	0
13/09/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00210	0.00000	0
13/09/2011	¥ / R On 19 March 2012	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
13/09/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.03710	10.06610	59,246
13/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.39300	0.42100	0
13/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.34500	0.37300	0
13/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.44100	0.46900	0
13/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.25500	0.28100	5,655
13/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.00900	0.01100	3,590
13/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.73700	0.76600	0
13/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.02200	0.02800	6,195
13/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.10300	0.12100	0
13/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00200	0.00200	0
13/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.63800	0.66700	0
13/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.00300	0.00400	0
13/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00300	0.00300	0
13/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.00500	0.00600	0
13/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.01200	0.01500	0
13/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.03100	0.03800	0
13/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.19400	0.17200	0
13/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.32500	0.29900	0
13/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.81400	0.78500	0
13/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.56300	1.53400	0
13/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.11300	1.08400	0
13/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	1.06300	1.03400	0
13/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.46800	0.44000	0
13/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.56600	0.53700	0
13/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.51600	0.48800	0
13/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.61500	0.58600	0
13/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.06600	0.05500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.23500	0.21200	0
13/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	6,195
13/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.37200	0.34500	0
13/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00400	0.00300	2,065
13/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.01800	0.01500	0
13/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.00800	0.00700	0
13/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.00600	0.00500	0
13/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.15850	10.19110	19,528
13/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.52900	0.53400	0
13/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.50000	0.50400	0
13/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.56000	0.56600	0
13/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.41800	0.42100	0
13/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.70200	0.71200	0
13/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.90700	0.92200	0
13/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.82300	0.83500	0
13/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.06800	0.06100	0
13/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.44400	0.44700	0
13/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.07700	0.07100	0
13/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.74100	0.75200	0
13/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.13600	0.13000	0
13/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.31000	0.30900	0
13/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.07400	0.06700	0
13/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.27600	0.27400	0
13/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.39300	0.39600	0
13/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.66400	0.67400	0
13/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.34800	0.35000	0
13/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.11100	0.10600	0
13/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.15300	1.11500	0
13/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.34000	0.30900	0
13/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.10600	0.08300	0
13/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.28500	0.25500	0
13/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.46800	0.43300	0
13/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.56600	1.52600	0
13/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.40200	0.36800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.97800	0.93900	0
13/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.08300	0.06100	0
13/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.51900	1.48000	0
13/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.23600	0.20600	0
13/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.66000	1.62000	0
13/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.06500	0.04400	0
13/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.04900	0.03100	0
13/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.09400	0.07100	0
13/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.26000	0.23000	0
13/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.15200	0.12500	0
13/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.19200	0.16300	0
13/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.17100	0.14300	0
13/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.26860	10.30430	10,049
13/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.56600	0.56700	0
13/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.54300	0.54400	0
13/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.59000	0.59200	0
13/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.29300	1.31300	0
13/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.50000	0.50100	0
13/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.72200	0.72700	0
13/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.33700	1.35900	0
13/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.66600	0.67000	0
13/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.37900	0.37600	0
13/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.33800	0.33300	0
13/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.48100	0.48000	0
13/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.26100	0.25400	0
13/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.19900	0.19000	0
13/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.30200	0.29600	0
13/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.16900	0.15900	0
13/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.29100	0.28500	0
13/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.22800	0.21900	0
13/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.89000	0.90000	0
13/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.17100	0.14600	0
13/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.25900	1.21500	0
13/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.97200	0.93100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.65000	1.60500	0
13/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.93300	0.89200	0
13/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.43000	1.38600	0
13/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.09200	1.05000	0
13/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.51200	0.47600	0
13/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.81900	0.77900	0
13/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.71000	0.67200	0
13/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.29700	0.26600	0
13/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.06800	0.05500	0
13/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.25300	0.22300	0
13/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.48100	0.44700	0
13/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.07400	0.05900	0
13/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.37100	0.33800	0
13/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.42400	0.39000	0
13/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.39700	0.36300	0
13/09/2011	€ / R On 18 June 2012			Foreign Exchange Future	10.37070	10.41320	100
13/09/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.58600	0.59500	0
13/09/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.56700	0.57600	0
13/09/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.60500	0.61500	0
13/09/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.58400	0.55200	0
13/09/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.64600	0.61300	0
13/09/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.61500	0.58200	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.37500	7.42700	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.68300	0.73100	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.63500	0.68200	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.73200	0.78000	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.41600	0.45300	14,286
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.17600	0.19600	6,757
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.20100	0.16900	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00700	0.00300	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.04100	0.02600	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.01000	0.00500	0
13/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00800	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.57590	7.63450	14,959
13/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.92600	0.98500	0
13/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.87600	0.93500	0
13/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.97600	1.03500	0
13/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.10000	0.15300	0
13/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.14100	0.19600	0
13/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.57600	0.63500	0
13/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.37700	0.43600	0
13/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.06500	0.11300	0
13/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.42700	0.48500	0
13/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00200	0.00300	0
13/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.82600	0.88500	0
13/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00100	0.00200	0
13/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.77600	0.83500	0
13/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.47600	0.53500	0
13/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.18500	0.24200	0
13/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.00900	0.00800	0
13/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.57400	0.51700	0
13/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.42500	0.36800	0
13/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.37600	0.31900	0
13/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.47500	0.41700	0
13/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.03900	0.02900	0
13/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00100	0.00200	0
13/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.01500	0.01200	0
13/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.02400	0.01900	0
13/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00100	0
13/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.59060	7.64980	1,701
13/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.95000	1.00800	0
13/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.90300	0.96000	0
13/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.99800	1.05900	0
13/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.25000	0.28700	0
13/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.37700	0.42200	0
13/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.08600	0.07200	0
13/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.15900	0.13700	0
13/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00700	0.00900	0
13/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01200	0.01000	0
13/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00900	0.00800	0
13/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.60690	7.66680	11,716
13/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.49700	0.54100	0
13/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.46400	0.50700	0
13/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.53000	0.57800	0
13/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.40400	0.44200	0
13/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.72500	0.77700	0
13/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.24200	0.26500	0
13/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.37600	0.41200	0
13/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.68400	0.73500	0
13/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.41900	1.47900	0
13/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01200	0.01200	0
13/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.07700	0.06800	0
13/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.21900	0.19500	0
13/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.38500	0.34800	0
13/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.06800	0.06000	0
13/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.19700	0.17500	0
13/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.12300	0.11100	0
13/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.15700	0.14000	0
13/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.14000	0.12400	0
13/09/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.61930	7.68020	0
13/09/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.34900	0.37800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.32900	0.35500	0
13/09/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.36900	0.40200	0
13/09/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.35000	0.32200	0
13/09/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.41000	0.37500	0
13/09/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.38000	0.34800	0
13/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.65470	8.71150	0
13/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.69400	1.74000	0
13/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.65800	1.70400	0
13/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.73000	1.77700	0
13/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.32500	0.31600	0
13/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.35300	0.34300	0
13/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.33900	0.32900	0
13/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.40030	7.40810	0
13/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.17000	0.17000	0
13/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.13000	0.12800	0
13/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.21200	0.21500	0
13/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00200	0.00100	0
13/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00300	0.00200	0
13/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02000	0.01400	0
13/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.80000	0.80800	0
13/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.50100	0.50800	0
13/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00100	0.00000	0
13/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.55100	0.54200	0
13/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.17000	0.15600	0
13/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.45100	0.44300	0
13/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.35300	0.34400	0
13/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.40200	0.39300	0
13/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.01200	0.00700	0
13/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.03000	0.02000	0
13/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.02000	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.47950	7.48750	10
13/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.32600	0.32000	0
13/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.29400	0.28800	0
13/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.36000	0.35400	0
13/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.13800	0.13000	0
13/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.69600	0.69700	0
13/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.15300	0.14500	0
13/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.65000	0.65000	0
13/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.23500	0.23000	0
13/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.60500	0.60400	0
13/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.20900	0.20400	0
13/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.18000	0.16700	0
13/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.02600	0.01700	0
13/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.15600	0.14300	0
13/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.02100	0.01300	0
13/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.27400	0.25800	0
13/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01700	0.01000	0
13/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.30900	0.29300	0
13/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.08100	0.06700	0
13/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.11500	0.10100	0
13/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.09700	0.08300	0
13/09/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.55210	7.56090	0
13/09/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.00200	0.00000	0
13/09/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.05200	0.00000	0
13/09/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.04800	0.00000	0
13/09/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00010	0.00000	22,388
13/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.45090	0.48100	21,898
13/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.34150	8.35600	0
13/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.69200	0.70600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.64200	0.65600	0
13/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.74200	0.75600	0
13/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.05500	0.06500	0
13/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.00100	0.00200	0
13/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.54200	0.55700	0
13/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
13/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.00400	0.00500	0
13/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.00300	0.00400	0
13/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.49300	0.50700	0
13/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00200	0.00100	0
13/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.90900	0.89400	0
13/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.76000	0.74500	0
13/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.51200	0.49800	0
13/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.46300	0.44900	0
13/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.61100	0.59600	0
13/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
13/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.66000	0.64600	0
13/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.71000	0.69500	0
13/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.11400	0.10900	0
13/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00100	0.00000	0
13/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.46900	8.48810	272
13/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.40300	0.40700	0
13/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.37900	0.38300	0
13/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.42900	0.43300	0
13/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.31400	0.31600	0
13/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.48500	0.49000	0
13/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.65300	0.66300	0
13/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.29500	0.29700	0
13/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.19200	0.19400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.10700	0.10800	0
13/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.14300	0.14400	0
13/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.33400	0.33700	0
13/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.58000	0.58900	0
13/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.77100	0.78300	0
13/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.21700	0.21900	0
13/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.85500	0.86900	0
13/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.24500	0.24700	0
13/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.18100	0.18300	0
13/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.27700	0.27900	0
13/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.13500	0.13600	0
13/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.10100	0.10200	0
13/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.08200	1.06400	0
13/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.86600	0.84800	0
13/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.40800	0.39100	0
13/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.66200	0.64500	0
13/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.47600	0.45900	0
13/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.03600	0.03100	0
13/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.54800	0.53100	0
13/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.05200	0.04500	0
13/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.11100	0.10100	0
13/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.31500	0.29900	0
13/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.82400	0.80600	0
13/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	1.03800	1.02000	0
13/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.62300	0.60600	0
13/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.37600	0.35900	0
13/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.08400	0.07500	0
13/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.16600	0.15200	0
13/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.34500	0.32800	0
13/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.21000	0.19500	0
13/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.26000	0.24500	0
13/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.23400	0.21900	0
13/09/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.58730	8.60880	0
13/09/2011	CHF / R On 19 March 2012	8.60	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
13/09/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.03700	0.00000	0
13/09/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.06300	0.00000	0
13/09/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.01300	0.00000	0
13/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,731.91000	14,815.70000	0
13/09/2011	RAIN On 19 December 2011			Foreign Exchange Future	14,916.65000	14,025.00000	0
13/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.14710	1.15680	0
13/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.04760	0.05720	0
13/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.09710	0.10680	0
13/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.00960	0.01520	0
13/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.01250	0.00840	0
13/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.00050	0.00040	0
13/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.16200	1.17160	0
13/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.07880	0.08500	0
13/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.11800	0.12550	0
13/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.04980	0.05430	0
13/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.03780	0.03270	0
13/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00600	0.00390	0
13/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.01680	0.01340	0
13/09/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.17660	1.18670	0
13/09/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.02660	0.00000	0
13/09/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.07340	0.00000	0
13/09/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
13/09/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.02340	0.00000	0
14/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.40200	7.33820	162,308
14/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	3,000



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00400	0.00300	15,000
14/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.06600	0.04700	5,000
14/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.60200	0.53800	1,230
14/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.35200	1.28800	0
14/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.45200	1.38800	0
14/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	1.15200	1.08800	0
14/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00200	0.00200	0
14/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.40200	1.33800	0
14/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	1.30200	1.23800	0
14/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00100	0.00100	0
14/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.50200	0.43900	6,000
14/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.04700	0.03400	10,000
14/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01600	0.01200	200
14/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.70200	0.63800	0
14/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.80200	0.73800	6,060
14/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.30500	0.24500	6,060
14/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.12900	0.09100	8,880
14/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.85200	0.78800	0
14/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.65200	0.58800	0
14/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.21100	0.16000	6,250
14/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.55200	0.48900	1,980
14/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.03300	0.02400	0
14/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.45200	0.38900	0
14/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.01100	0.00900	0
14/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.25700	0.20100	0
14/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.40300	0.34000	9,143
14/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	1.00200	0.93800	0
14/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00600	0.00400	0
14/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.65200	1.58800	0
14/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.16800	0.12300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02300	0.01700	0
14/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.60200	1.53800	0
14/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.55200	1.48800	0
14/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00800	0.00600	0
14/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	1.10200	1.03800	0
14/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.70200	1.63800	0
14/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.35300	0.29200	0
14/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.75200	0.68800	0
14/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.09500	0.06500	0
14/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00100	0.00100	0
14/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	0.84800	0.91200	0
14/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.49900	0.56300	0
14/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.04300	0.07700	0
14/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	200
14/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.00100	0.00400	0
14/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.30600	0.36800	0
14/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.74800	0.81200	0
14/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.17100	0.22900	0
14/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.01600	0.03500	0
14/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.35400	0.41600	0
14/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00100	0.00200	0
14/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00500	0.01300	0
14/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.25900	0.32100	0
14/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.00000	0.00100	0
14/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.13100	0.18600	0
14/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	8,880

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	1,980
14/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.00000	0.00100	0
14/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00900	0.02200	0
14/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.02700	0.05300	0
14/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.39800	2.46200	0
14/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00300	0.00700	0
14/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	5,980
14/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.21400	0.27400	0
14/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00000	0.00100	10,000
14/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.09500	0.14600	0
14/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.54900	0.61300	0
14/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	0.89800	0.96200	0
14/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.45000	0.51400	0
14/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	0.79800	0.86200	0
14/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	0.94800	1.01200	0
14/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	10,000
14/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.06400	0.10900	2,800
14/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.59900	0.66300	0
14/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.40200	0.46500	0
14/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.69800	0.76200	0
14/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.64800	0.71200	0
14/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.49580	7.43020	120,093
14/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.36100	0.32200	0
14/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33800	0.30000	0
14/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.38600	0.34500	0
14/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.77400	0.72200	6,425
14/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.15700	0.13700	0
14/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.57300	0.52400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.41200	0.37000	5,560
14/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.34900	1.28700	0
14/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.29600	0.26100	10,000
14/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.05600	0.99700	0
14/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.10500	1.04400	0
14/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.25100	1.18900	0
14/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.14800	0.12900	0
14/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.54700	1.48300	0
14/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.31600	0.28000	0
14/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.82000	0.76500	0
14/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.73200	0.68000	200
14/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.17800	0.15500	0
14/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.22800	0.20000	0
14/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.69000	0.63900	560
14/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.20200	1.14100	0
14/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.15300	1.09200	0
14/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.49800	1.43400	0
14/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.20100	0.17500	1,000
14/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.26000	0.22800	0
14/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.91300	0.85600	0
14/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.64700	1.58300	0
14/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.18900	0.16500	0
14/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.44000	0.39700	14,600
14/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.96100	0.90200	0
14/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.10500	0.09200	0
14/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.12500	0.10900	0
14/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.13200	0.11500	0
14/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.16700	0.14600	0
14/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.27700	0.24400	0
14/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.39900	1.33600	0
14/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.46900	0.42500	0
14/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.65000	0.60000	0
14/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.50200	0.45500	0
14/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.86600	0.81000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.30000	1.23800	0
14/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.11100	0.09700	0
14/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.00800	0.94900	0
14/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.61100	0.56100	0
14/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.24400	0.21300	0
14/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.10000	0.08700	0
14/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.11800	0.10300	0
14/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.21400	0.18700	0
14/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.53700	0.48900	0
14/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.14000	0.12200	0
14/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.44800	1.38500	0
14/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00200	0.00500	0
14/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.74400	0.79200	0
14/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.09100	0.10900	0
14/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.46800	0.50700	0
14/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.87200	0.92300	0
14/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	1.00400	1.05700	0
14/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.39800	0.43300	0
14/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.06500	0.08100	0
14/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.01200	0.01900	0
14/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.91500	0.96700	0
14/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00400	0.00800	0
14/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.02000	0.03000	0
14/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.10600	0.12500	0
14/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.05400	0.07000	0
14/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.12300	0.14500	0
14/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00300	0.00600	0
14/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.33100	0.36400	0
14/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.62100	0.66600	0
14/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.78600	0.83500	0
14/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.82900	0.87900	0
14/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.95900	1.01200	0
14/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.01500	0.02200	560
14/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.54300	0.58500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.14400	0.16700	0
14/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00300	0
14/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01700	0.02600	5,000
14/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.36400	0.39800	0
14/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.50500	0.54500	0
14/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00200	0.00400	0
14/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00700	0.01200	0
14/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00600	0.01100	0
14/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.04400	0.05900	0
14/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.43200	0.47000	0
14/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.58200	0.62500	0
14/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.03600	0.05000	0
14/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02400	0.03500	5,000
14/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.27000	0.30000	0
14/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00300	0
14/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.70200	0.74900	0
14/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00500	0.00900	0
14/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00900	0.01400	0
14/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.01000	0.01700	0
14/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00300	0.00700	5,000
14/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.30000	0.33100	0
14/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.16600	0.19000	1,000
14/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.07700	0.09400	0
14/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.66100	0.70700	0
14/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.19000	0.21500	0
14/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.02800	0.04200	0
14/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.24200	0.27000	1,000
14/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.21500	0.24200	0
14/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.57710	7.51100	27,023
14/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.69200	0.64400	0
14/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.65900	0.61200	0
14/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.72600	0.67800	0
14/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.71700	0.66800	0
14/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.61900	0.57200	30,100

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.56400	0.52000	0
14/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.86200	0.81100	0
14/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.59100	0.54600	0
14/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.90400	0.85000	0
14/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.43000	0.39100	0
14/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.30200	0.27100	0
14/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.49200	0.45100	0
14/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.22700	0.20300	0
14/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.94600	0.89200	0
14/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.21800	0.19500	0
14/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.82400	0.77400	0
14/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.28900	0.26000	1,000
14/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.65000	0.60300	10,000
14/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	0.98900	0.93400	0
14/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.47000	0.43000	0
14/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.24600	0.22000	0
14/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.32900	0.29700	0
14/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.68300	0.63500	0
14/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.03300	0.97700	0
14/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.34400	0.31000	0
14/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.27800	0.24900	0
14/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.31500	0.28400	0
14/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.19400	0.17300	0
14/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.49400	1.43400	0
14/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.20200	0.18000	0
14/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.39300	0.35600	0
14/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.07700	1.02100	0
14/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.12200	1.06500	0
14/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.25800	1.20100	0
14/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.25600	0.22900	0
14/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.51500	0.47300	0
14/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.53900	0.49600	0
14/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.78700	0.73800	0
14/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.37600	0.34000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.26600	0.23900	0
14/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.45000	0.41000	1,000
14/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.21200	1.15500	0
14/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.44600	1.38700	0
14/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.41100	0.37300	0
14/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.23600	0.21100	0
14/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.39900	1.34000	0
14/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.75100	0.70200	0
14/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.35900	0.32500	0
14/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.21000	0.18700	0
14/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.16700	1.11000	0
14/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.04000	0.04900	0
14/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.03300	1.07600	0
14/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.53200	0.56400	0
14/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.12400	0.14100	0
14/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.02200	0.02900	0
14/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.90900	0.95000	0
14/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.43400	0.46200	0
14/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01900	0.02600	0
14/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.03500	0.04400	0
14/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.37300	0.39900	0
14/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.78900	0.82800	0
14/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.49900	0.52900	0
14/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.11000	0.12700	0
14/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.26200	0.28500	0
14/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.28800	0.31200	0
14/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.82900	0.86800	0
14/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.03100	0.04000	0
14/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.04500	0.05400	0
14/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.05000	0.06000	0
14/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.46600	0.49500	0
14/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.07500	1.11900	0
14/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01700	0.02300	0
14/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.11700	1.16200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.63800	0.67300	0
14/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.75100	0.78800	0
14/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.56700	0.59900	0
14/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.05600	0.06600	0
14/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.15600	0.17400	0
14/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.60200	0.63600	0
14/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.86900	0.90900	0
14/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.34300	0.36900	0
14/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.06200	0.07300	0
14/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.17300	0.19200	0
14/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.71200	0.74900	0
14/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.09700	0.11300	0
14/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.99100	1.03400	0
14/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.06900	0.08100	10,000
14/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.95000	0.99200	0
14/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.31500	0.34000	0
14/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.67500	0.71000	0
14/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.40300	0.43000	0
14/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.07700	0.08900	0
14/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.21400	0.23500	0
14/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.08500	0.10000	0
14/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.23700	0.25900	0
14/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.19200	0.21100	0
14/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.14000	0.15700	1,000
14/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.13500	0.15300	0
14/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.16800	0.18700	0
14/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.15100	0.16900	0
14/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.65300	7.58490	6,243
14/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.68300	0.63400	0
14/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.65800	0.61000	0
14/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.71100	0.66000	0
14/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.25800	0.27500	0
14/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.30500	0.32500	0
14/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.28000	0.29900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.73200	7.66070	499
14/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.83400	0.78100	0
14/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.86200	0.80900	16,000
14/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.80700	0.75400	0
14/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.78100	0.73000	42,000
14/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.32500	0.34300	0
14/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.28000	0.29800	0
14/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.34900	0.36900	0
14/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.30200	0.32000	0
14/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.81000	7.73940	0
14/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.72300	0.67400	0
14/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.61800	0.57300	300
14/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.74100	0.69200	0
14/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.70400	0.65700	0
14/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.64400	0.66800	0
14/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.58100	0.60300	0
14/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.80800	0.83400	0
14/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.61300	0.63500	0
14/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.59430	8.52850	0
14/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.32300	1.25900	0
14/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.30500	1.24200	0
14/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.34100	1.27700	0
14/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.50700	1.44700	200
14/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.19700	1.19900	0
14/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.91300	0.91900	0
14/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.26100	1.26400	0
14/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.22900	1.23100	0
14/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.72500	9.65920	0
14/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.96100	1.88800	0
14/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.94200	1.87000	0
14/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	1.98000	1.90700	0
14/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.40500	1.39800	0
14/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.46700	1.46100	0
14/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.43600	1.42900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.40200	7.33820	254
14/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.30451	0.24532	0
14/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.25696	0.20100	0
14/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.35320	0.29192	0
14/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.21124	0.15990	50
14/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.00120	0.00372	0
14/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.00924	0.02170	0
14/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.00496	0.01280	0
14/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.00251	0.00712	0
14/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.49580	7.43020	481
14/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.57298	0.52432	0
14/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.53692	0.48879	0
14/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.61053	0.56124	0
14/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.06473	0.08104	0
14/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.09112	0.10859	0
14/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.07718	0.09412	0
14/09/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.57710	7.51100	0
14/09/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.02710	0.00000	0
14/09/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.07710	0.01100	0
14/09/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.02290	0.08900	0
14/09/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.00000	0.03900	0
14/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.65270	11.58890	18,699
14/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.19000	0.15200	0
14/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.15200	0.12000	0
14/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.23000	0.18800	0
14/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.08800	0.07200	5,490
14/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.00800	0.00800	0
14/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.65400	0.59200	3,455
14/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	1.15300	1.08900	0
14/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.45900	0.40100	1,200

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.80300	0.74000	0
14/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.70400	0.64100	0
14/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.55600	0.49500	630
14/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.50700	0.44800	0
14/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.02400	0.02100	0
14/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.05200	0.04400	0
14/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.04000	0.03400	0
14/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.41100	0.35500	0
14/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.90300	0.83900	0
14/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.06800	0.05700	0
14/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	1.00300	0.93900	0
14/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.03100	0.02700	0
14/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.22800	0.28800	0
14/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.11500	0.16800	0
14/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.00800	0.01600	0
14/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.18700	0.24500	0
14/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.14900	0.20500	0
14/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.27100	0.33200	0
14/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.00400	0.00900	0
14/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.00100	0.00200	1,200
14/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.00600	0.01200	0
14/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00000	0.00100	630
14/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.00300	0.00600	0
14/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	5,490
14/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.45500	0.51900	200
14/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.00100	0.00300	0
14/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.08500	0.13300	100
14/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.02700	0.04900	0
14/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.04900	0.08100	0
14/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.03700	0.06300	200
14/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.79060	11.72490	22,358
14/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.46800	0.42400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.44500	0.40200	0
14/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.49300	0.44800	0
14/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.27000	0.24200	0
14/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.66400	0.61200	0
14/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.36300	0.32800	0
14/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.42200	0.38200	0
14/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.31500	1.25100	0
14/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.12900	1.06800	0
14/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.03800	0.04300	0
14/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02400	0.02600	0
14/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.38100	0.40700	0
14/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.47200	0.50300	0
14/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.17300	0.18700	0
14/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.67900	0.71700	0
14/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.30200	0.32300	0
14/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.35400	0.37700	0
14/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.32700	0.34900	0
14/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.91020	11.84490	5,438
14/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.80600	0.75600	0
14/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.78000	0.73000	0
14/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.83400	0.78300	0
14/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.75400	0.70600	0
14/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.59500	0.55400	0
14/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.09400	1.03500	0
14/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.63700	0.59300	0
14/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.45600	0.42300	0
14/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.86200	0.81000	0
14/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.16800	1.10800	0
14/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.02400	0.96600	0
14/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.68100	0.63600	0
14/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.47100	0.49100	0
14/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.21400	0.22100	0
14/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.15800	0.16300	0
14/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.30200	0.31500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.84600	0.87800	0
14/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.52700	0.54800	0
14/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.18400	0.19000	0
14/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.58500	0.60900	0
14/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.39400	0.41100	0
14/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.32400	0.33800	0
14/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.37000	0.38500	0
14/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.34600	0.36100	0
14/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.01990	11.95250	0
14/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.77400	0.74000	0
14/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.79500	0.76000	0
14/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.75300	0.72000	0
14/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.63300	0.66800	0
14/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.57500	0.60800	0
14/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.60400	0.63800	0
14/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09650	0.09540	12,230
14/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01650	0.01540	0
14/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00651	0.00544	0
14/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02650	0.02540	0
14/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40350	11.40460	0
14/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00001	0.00004	0
14/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09780	0.09670	5,690
14/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01788	0.01681	0
14/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00859	0.00778	0
14/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02782	0.02672	0
14/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
14/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00079	0.00108	0
14/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00008	0.00011	0
14/09/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.09910	0.09790	0
14/09/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00910	0.00790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01910	0.01790	0
14/09/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00090	0.00210	0
14/09/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.11860	10.03710	59,236
14/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.47100	0.39300	0
14/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.42100	0.34500	0
14/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.52000	0.44100	0
14/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.32500	0.25500	5,655
14/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.00900	0.00900	3,590
14/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.81900	0.73700	0
14/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.02700	0.02200	6,195
14/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.14600	0.10300	0
14/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00200	0.00200	0
14/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.71900	0.63800	0
14/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.00300	0.00300	0
14/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00200	0.00300	0
14/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.00400	0.00500	0
14/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
14/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.01300	0.01200	0
14/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.03800	0.03100	0
14/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.11900	0.19400	0
14/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.24400	0.32500	0
14/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.73200	0.81400	0
14/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.48100	1.56300	0
14/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	1.03100	1.11300	0
14/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.98100	1.06300	0
14/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.38500	0.46800	0
14/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.48300	0.56600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.43400	0.51600	0
14/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00000	0.00100	0
14/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.53300	0.61500	0
14/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.02700	0.06600	0
14/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.15800	0.23500	0
14/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	6,195
14/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.29000	0.37200	0
14/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00100	0.00400	2,065
14/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.00600	0.01800	0
14/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.00200	0.00800	0
14/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.00200	0.00600	0
14/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.24180	10.15850	19,548
14/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.57700	0.52900	0
14/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.54500	0.50000	0
14/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.61100	0.56000	0
14/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.45600	0.41800	0
14/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.76400	0.70200	0
14/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	0.97700	0.90700	0
14/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.88900	0.82300	0
14/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.06500	0.06800	0
14/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.48500	0.44400	0
14/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.07500	0.07700	0
14/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.80500	0.74100	0
14/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.13900	0.13600	0
14/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.33500	0.31000	0
14/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.07200	0.07400	0
14/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.29700	0.27600	0
14/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.43000	0.39300	0
14/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.72400	0.66400	0
14/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.38000	0.34800	0
14/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.11300	0.11100	0
14/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	1.07100	1.15300	0
14/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.28800	0.34000	0
14/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.08200	0.10600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.23800	0.28500	0
14/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.40500	0.46800	0
14/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.48000	1.56600	0
14/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.34300	0.40200	0
14/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.89700	0.97800	0
14/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.06300	0.08300	0
14/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.43300	1.51900	0
14/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.19300	0.23600	0
14/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.57300	1.66000	0
14/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.04700	0.06500	0
14/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.03500	0.04900	0
14/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.07200	0.09400	0
14/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.21400	0.26000	0
14/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.11900	0.15200	0
14/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.15300	0.19200	0
14/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.13500	0.17100	0
14/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.35170	10.26860	9,999
14/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.59800	0.56600	0
14/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.57400	0.54300	0
14/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.62400	0.59000	0
14/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.36100	1.29300	0
14/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.52800	0.50000	0
14/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.76700	0.72200	0
14/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.40700	1.33700	0
14/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.70500	0.66600	0
14/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.39600	0.37900	0
14/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.35100	0.33800	0
14/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.50600	0.48100	0
14/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.26700	0.26100	0
14/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.19900	0.19900	0
14/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.31100	0.30200	0
14/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.16700	0.16900	0
14/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.29900	0.29100	0
14/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	0.94500	0.89000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.23000	0.22800	0
14/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.17800	1.25900	0
14/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.14300	0.17100	0
14/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.89700	0.97200	0
14/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.56500	1.65000	0
14/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.85900	0.93300	0
14/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.34700	1.43000	0
14/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	1.01500	1.09200	0
14/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.45400	0.51200	0
14/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.74900	0.81900	0
14/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.64400	0.71000	0
14/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.25300	0.29700	0
14/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05500	0.06800	0
14/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.21500	0.25300	0
14/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.42600	0.48100	0
14/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.05900	0.07400	0
14/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.32200	0.37100	0
14/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.37200	0.42400	0
14/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.34600	0.39700	0
14/09/2011	€ / R On 18 June 2012			Foreign Exchange Future	10.45520	10.37070	100
14/09/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.61500	0.58600	0
14/09/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.59500	0.56700	0
14/09/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.63600	0.60500	0
14/09/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.53100	0.58400	0
14/09/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.59000	0.64600	0
14/09/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.56000	0.61500	0
14/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.44000	7.37500	0
14/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.74300	0.68300	0
14/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.69500	0.63500	0
14/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.79300	0.73200	0
14/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.46700	0.41600	14,286
14/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.20800	0.17600	6,757
14/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.16800	0.20100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00300	0.00700	0
14/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.02700	0.04100	0
14/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00500	0.01000	0
14/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00300	0.00800	0
14/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.54330	7.57590	14,959
14/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.89300	0.92600	0
14/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.84300	0.87600	0
14/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.94300	0.97600	0
14/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.07500	0.10000	0
14/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.11300	0.14100	0
14/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.54300	0.57600	0
14/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.34500	0.37700	0
14/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.04400	0.06500	0
14/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.39400	0.42700	0
14/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00100	0.00200	0
14/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.79300	0.82600	0
14/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	0
14/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.74300	0.77600	0
14/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.44400	0.47600	0
14/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.15600	0.18500	0
14/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00000	0.00100	0
14/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.50700	0.47500	0
14/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.01300	0.00900	0
14/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.60700	0.57400	0
14/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
14/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.45800	0.42500	0
14/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.40800	0.37600	0
14/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
14/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.05100	0.03900	0
14/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.02000	0.01500	0
14/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.03200	0.02400	0
14/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.56020	7.59060	2,065
14/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.92500	0.95000	0
14/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.87400	0.90300	0
14/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.97200	0.99800	0
14/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.24700	0.25000	0
14/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.36800	0.37700	0
14/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.10800	0.08600	0
14/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.18700	0.15900	0
14/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01200	0.00700	0
14/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01400	0.01200	0
14/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01500	0.00900	0
14/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.57630	7.60690	11,716
14/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.48500	0.49700	0
14/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.45300	0.46400	0
14/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.51700	0.53000	0
14/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.39500	0.40400	0
14/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.70500	0.72500	0
14/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.23900	0.24200	0
14/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.36700	0.37600	0
14/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.39000	1.41900	0
14/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.66500	0.68400	0
14/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08900	0.07700	0
14/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01400	0.01200	0
14/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.24100	0.21900	0
14/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.41300	0.38500	0
14/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.07900	0.06800	0
14/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.21900	0.19700	0
14/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.14100	0.12300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.17700	0.15700	0
14/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.15900	0.14000	0
14/09/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.59390	7.61930	0
14/09/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.34800	0.34900	0
14/09/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.36800	0.36900	0
14/09/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.32800	0.32900	0
14/09/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.43400	0.41000	0
14/09/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.37400	0.35000	0
14/09/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.40400	0.38000	0
14/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.61680	8.65470	0
14/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.66100	1.69400	0
14/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.62500	1.65800	0
14/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.69800	1.73000	0
14/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.33100	0.32500	0
14/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.35800	0.35300	0
14/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.34400	0.33900	0
14/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.45290	7.40030	0
14/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.20900	0.17000	0
14/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.16300	0.13000	0
14/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.25600	0.21200	0
14/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00200	0.00200	0
14/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00300	0.00300	0
14/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00100	0.00100	0
14/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02000	0.02000	0
14/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.85300	0.80000	0
14/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.55300	0.50100	0
14/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00100	0.00100	0
14/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.49800	0.55100	0
14/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00000	0.00100	0
14/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.11700	0.17000	0
14/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.39800	0.45100	0
14/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.30000	0.35300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.34900	0.40200	0
14/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00300	0.01200	0
14/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.01000	0.03000	0
14/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.00600	0.02000	0
14/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.53300	7.47950	10
14/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.36500	0.32600	0
14/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.33100	0.29400	0
14/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.40000	0.36000	0
14/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.16100	0.13800	0
14/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.74400	0.69600	0
14/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.17800	0.15300	0
14/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.69700	0.65000	0
14/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.27100	0.23500	0
14/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.24500	0.20900	0
14/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.65100	0.60500	0
14/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01800	0.02600	0
14/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.16200	0.18000	0
14/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.13800	0.15600	0
14/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.01400	0.02100	0
14/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.24500	0.27400	0
14/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01100	0.01700	0
14/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.27800	0.30900	0
14/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.06700	0.08100	0
14/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.09800	0.11500	0
14/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.08200	0.09700	0
14/09/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.60620	7.55210	0
14/09/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.05600	0.00200	0
14/09/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.00600	0.00000	0
14/09/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.10600	0.05200	0
14/09/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.00000	0.04800	0
14/09/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00000	0.00010	22,388

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.50730	0.45090	21,898
14/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.41700	8.34150	0
14/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.76700	0.69200	0
14/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.71700	0.64200	0
14/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.81700	0.74200	0
14/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.07900	0.05500	0
14/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.00100	0.00100	0
14/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.00200	0.00100	0
14/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.61800	0.54200	0
14/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.00200	0.00200	0
14/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.00500	0.00400	0
14/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.00400	0.00300	0
14/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
14/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.00100	0.00000	0
14/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.56800	0.49300	0
14/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00100	0.00200	0
14/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.83400	0.90900	0
14/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.68400	0.76000	0
14/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.43700	0.51200	0
14/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.38800	0.46300	0
14/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.53500	0.61100	0
14/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00100	0.00100	0
14/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.58500	0.66000	0
14/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.63400	0.71000	0
14/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.06200	0.11400	0
14/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00000	0.00100	0
14/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00000	0.00100	0
14/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
14/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.54810	8.46900	272
14/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.33000	0.29500	0
14/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.21700	0.19200	0
14/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.12500	0.10700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.16300	0.14300	0
14/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.37500	0.33400	0
14/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.64700	0.58000	0
14/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.84800	0.77100	0
14/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.24400	0.21700	0
14/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.93600	0.85500	0
14/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.27500	0.24500	0
14/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.20500	0.18100	0
14/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.31000	0.27700	0
14/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.15500	0.13500	0
14/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.11800	0.10100	0
14/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.45200	0.40300	0
14/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.42500	0.37900	0
14/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.48000	0.42900	0
14/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.35200	0.31400	0
14/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.54100	0.48500	0
14/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.72400	0.65300	0
14/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	1.02000	1.08200	0
14/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.80700	0.86600	0
14/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.36200	0.40800	0
14/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.60700	0.66200	0
14/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.42700	0.47600	0
14/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.03800	0.03600	0
14/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.49600	0.54800	0
14/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.05000	0.05200	0
14/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.09900	0.11100	0
14/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.27700	0.31500	0
14/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.76500	0.82400	0
14/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.97700	1.03800	0
14/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.56900	0.62300	0
14/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.33200	0.37600	0
14/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.07600	0.08400	0
14/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.14300	0.16600	0
14/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.30400	0.34500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.18200	0.21000	0
14/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.22700	0.26000	0
14/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.20400	0.23400	0
14/09/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.66810	8.58730	0
14/09/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.06800	0.00000	0
14/09/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.01800	0.00000	0
14/09/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.11800	0.03700	0
14/09/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.00000	0.06300	0
14/09/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.00000	0.01300	0
14/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,861.03000	14,731.91000	0
14/09/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,048.18000	14,916.65000	0
14/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.15800	1.14710	0
14/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.05830	0.04760	0
14/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.10800	0.09710	0
14/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01490	0.00960	0
14/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.00690	0.01250	0
14/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.00030	0.00050	0
14/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.17310	1.16200	0
14/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.08760	0.07880	0
14/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.05710	0.04980	0
14/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.12770	0.11800	0
14/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00460	0.00600	0
14/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.03400	0.03780	0
14/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.01450	0.01680	0
14/09/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.18870	1.17660	0
14/09/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.03870	0.02660	0
14/09/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00000	0.00000	0
14/09/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.06130	0.07340	0
14/09/2011	YUAN/R On 19 March 2012	1.15	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
14/09/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.01130	0.02340	0
15/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.42310	7.40200	148,050
15/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00000	0.00100	3,000
15/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00300	0.00400	15,000
15/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.06900	0.06600	5,000
15/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.62300	0.60200	1,230
15/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.52300	0.50200	6,000
15/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	1.17300	1.15200	0
15/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00200	0.00200	0
15/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.42300	1.40200	0
15/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	1.32300	1.30200	0
15/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.37300	1.35200	0
15/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01400	0.01600	200
15/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.72300	0.70200	0
15/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.04700	0.04700	10,000
15/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.82300	0.80200	6,060
15/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.32400	0.30500	6,060
15/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.14000	0.12900	8,880
15/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.22800	0.21100	6,250
15/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.87300	0.85200	0
15/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.67300	0.65200	0
15/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.57300	0.55200	1,980
15/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.03200	0.03300	0
15/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.47300	0.45200	0
15/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.00900	0.01100	0
15/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.27600	0.25700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.42300	0.40300	9,143
15/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	1.02300	1.00200	0
15/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00400	0.00600	0
15/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.67300	1.65200	0
15/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.18200	0.16800	0
15/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.02100	0.02300	0
15/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.62300	1.60200	0
15/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.57300	1.55200	0
15/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00600	0.00800	0
15/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	1.12300	1.10200	0
15/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.72300	1.70200	0
15/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.37400	0.35300	0
15/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.77300	0.75200	0
15/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.10100	0.09500	0
15/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00100	0.00100	0
15/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.47300	1.45200	0
15/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	0.82700	0.84800	0
15/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.47800	0.49900	0
15/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.02800	0.04300	0
15/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	200
15/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.00100	0.00100	0
15/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.28300	0.30600	0
15/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.72700	0.74800	0
15/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.14800	0.17100	0
15/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.00900	0.01600	0
15/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.33100	0.35400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00000	0.00100	0
15/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00300	0.00500	0
15/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.23600	0.25900	0
15/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.10900	0.13100	0
15/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	1,980
15/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	8,880
15/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00500	0.00900	0
15/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.01700	0.02700	0
15/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.37700	2.39800	0
15/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00100	0.00300	0
15/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.19100	0.21400	0
15/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	5,980
15/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.52800	0.54900	0
15/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	0.87700	0.89800	0
15/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.42900	0.45000	0
15/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	0.77700	0.79800	0
15/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	0.92700	0.94800	0
15/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	10,000
15/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.07400	0.09500	0
15/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	10,000
15/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.04600	0.06400	2,800
15/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.57700	0.59900	0
15/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.38000	0.40200	0
15/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.67700	0.69800	0
15/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.62700	0.64800	0
15/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.51550	7.49580	132,908

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.36900	0.36100	0
15/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.34600	0.33800	0
15/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.39400	0.38600	0
15/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.78900	0.77400	6,425
15/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.15900	0.15700	0
15/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.42100	0.41200	5,560
15/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.36900	1.34900	0
15/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.58500	0.57300	0
15/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.30300	0.29600	10,000
15/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.07400	1.05600	0
15/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.12300	1.10500	0
15/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.27000	1.25100	0
15/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.15000	0.14800	0
15/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.56700	1.54700	0
15/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.32300	0.31600	0
15/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.83600	0.82000	0
15/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.74600	0.73200	200
15/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.18000	0.17800	0
15/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.23300	0.22800	0
15/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.70400	0.69000	560
15/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.22100	1.20200	0
15/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.17200	1.15300	0
15/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.51700	1.49800	0
15/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.20400	0.20100	1,000
15/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.26500	0.26000	0
15/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.93000	0.91300	0
15/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.66700	1.64700	0
15/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.19200	0.18900	0
15/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.45000	0.44000	14,600
15/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.97800	0.96100	0
15/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.10500	0.10500	0
15/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.12500	0.12500	0
15/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.41800	1.39900	0
15/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.28300	0.27700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.13300	0.13200	0
15/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.48000	0.46900	0
15/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.66300	0.65000	0
15/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.51400	0.50200	0
15/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.88300	0.86600	0
15/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.31900	1.30000	0
15/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.11200	0.11100	0
15/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.02600	1.00800	0
15/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.62300	0.61100	0
15/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.24800	0.24400	0
15/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.10000	0.10000	0
15/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.11800	0.11800	0
15/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.21800	0.21400	0
15/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.54900	0.53700	0
15/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.14100	0.14000	0
15/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.46800	1.44800	0
15/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.16900	0.16700	0
15/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.60400	0.62100	0
15/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00300	0.00200	0
15/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.72600	0.74400	0
15/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.08400	0.09100	0
15/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.45300	0.46800	0
15/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.85300	0.87200	0
15/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.98500	1.00400	0
15/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.38300	0.39800	0
15/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.05800	0.06500	0
15/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.01100	0.01200	0
15/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.89700	0.91500	0
15/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00400	0.00400	0
15/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01800	0.02000	0
15/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.09900	0.10600	0
15/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.04800	0.05400	0
15/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.11500	0.12300	0
15/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.76800	0.78600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.31800	0.33100	0
15/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00300	0.00300	0
15/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.81000	0.82900	0
15/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.94000	0.95900	0
15/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.01300	0.01500	560
15/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.52700	0.54300	0
15/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.13500	0.14400	0
15/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00200	0.00100	0
15/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01500	0.01700	5,000
15/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.35000	0.36400	0
15/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.48900	0.50500	0
15/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00200	0.00200	0
15/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00700	0.00700	0
15/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00600	0.00600	0
15/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.03900	0.04400	0
15/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.41800	0.43200	0
15/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.56500	0.58200	0
15/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.03100	0.03600	0
15/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02100	0.02400	5,000
15/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.25800	0.27000	0
15/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00200	0.00100	0
15/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.68500	0.70200	0
15/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00500	0.00500	0
15/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00800	0.00900	0
15/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00900	0.01000	0
15/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.15600	0.16600	1,000
15/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00400	0.00300	5,000
15/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.28800	0.30000	0
15/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.07000	0.07700	0
15/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.64400	0.66100	0
15/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.17900	0.19000	0
15/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.02400	0.02800	0
15/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.23100	0.24200	1,000
15/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.20400	0.21500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.59870	7.57710	39,999
15/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.70700	0.69200	0
15/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.67400	0.65900	0
15/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.74100	0.72600	0
15/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.73200	0.71700	0
15/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.63300	0.61900	30,100
15/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.57600	0.56400	0
15/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.88100	0.86200	0
15/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.60300	0.59100	0
15/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.92300	0.90400	0
15/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.43800	0.43000	0
15/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.30700	0.30200	0
15/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.50200	0.49200	0
15/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.22900	0.22700	0
15/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.96500	0.94600	0
15/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.22000	0.21800	0
15/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.84000	0.82400	0
15/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.29400	0.28900	2,500
15/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.66500	0.65000	10,000
15/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.00800	0.98900	0
15/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.47900	0.47000	0
15/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.24800	0.24600	0
15/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.33500	0.32900	0
15/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.69800	0.68300	0
15/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.05200	1.03300	0
15/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.35000	0.34400	0
15/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.28200	0.27800	0
15/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.32000	0.31500	0
15/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.25900	0.25600	0
15/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.20300	0.20200	0
15/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.19500	0.19400	0
15/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.09600	1.07700	0
15/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.14100	1.12200	0
15/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.27800	1.25800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.51400	1.49400	0
15/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.52500	0.51500	0
15/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.55000	0.53900	0
15/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.80300	0.78700	0
15/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.38200	0.37600	0
15/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.27000	0.26600	0
15/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.45800	0.45000	2,500
15/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.23200	1.21200	0
15/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.46600	1.44600	0
15/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.41900	0.41100	0
15/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.23900	0.23600	0
15/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.41800	1.39900	0
15/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.76700	0.75100	0
15/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.36600	0.35900	0
15/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.21200	0.21000	0
15/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.18600	1.16700	0
15/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.40000	0.39300	0
15/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.45100	0.46600	0
15/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.03700	0.04000	0
15/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.01300	1.03300	0
15/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.51700	0.53200	0
15/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.11800	0.12400	0
15/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01900	0.02200	0
15/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.89000	0.90900	0
15/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.42000	0.43400	0
15/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01700	0.01900	0
15/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.03300	0.03500	0
15/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.35900	0.37300	0
15/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.77100	0.78900	0
15/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.48300	0.49900	0
15/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.10400	0.11000	0
15/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.25100	0.26200	0
15/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.27600	0.28800	0
15/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01500	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.02900	0.03100	0
15/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.04200	0.04500	0
15/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.04700	0.05000	0
15/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.09600	1.11700	0
15/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.05400	1.07500	0
15/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.81000	0.82900	0
15/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.62100	0.63800	0
15/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.73300	0.75100	0
15/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.55100	0.56700	0
15/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.05300	0.05600	0
15/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.14900	0.15600	0
15/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.58600	0.60200	0
15/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.84900	0.86900	0
15/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.33000	0.34300	0
15/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.05900	0.06200	0
15/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.16600	0.17300	0
15/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.69500	0.71200	0
15/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.09100	0.09700	0
15/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.97100	0.99100	0
15/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.06600	0.06900	10,000
15/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.93000	0.95000	0
15/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.30300	0.31500	0
15/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.65800	0.67500	0
15/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.38900	0.40300	0
15/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.07400	0.07700	0
15/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.20400	0.21400	0
15/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.08200	0.08500	0
15/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.22700	0.23700	0
15/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.18400	0.19200	0
15/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.13300	0.14000	1,000
15/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.12800	0.13500	0
15/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.16100	0.16800	0
15/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.14400	0.15100	0
15/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.67820	7.65300	6,253

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.69900	0.68300	0
15/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.67400	0.65800	0
15/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.72800	0.71100	0
15/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.25000	0.25800	0
15/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.29600	0.30500	0
15/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.27100	0.28000	0
15/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.75880	7.73200	499
15/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.85300	0.83400	0
15/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.79900	0.78100	42,000
15/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.82600	0.80700	0
15/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.88200	0.86200	16,000
15/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.27300	0.28000	0
15/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.34000	0.34900	0
15/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.31700	0.32500	0
15/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.29400	0.30200	0
15/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.83620	7.81000	0
15/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.73600	0.72300	0
15/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.63000	0.61800	300
15/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.75500	0.74100	0
15/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.71700	0.70400	0
15/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.63100	0.64400	0
15/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.56900	0.58100	0
15/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.79400	0.80800	0
15/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.60000	0.61300	0
15/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.61530	8.59430	0
15/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.33800	1.32300	0
15/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.32000	1.30500	0
15/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.35700	1.34100	0
15/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.52400	1.50700	200
15/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.19200	1.19700	0
15/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.90900	0.91300	0
15/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.25500	1.26100	0
15/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.22300	1.22900	0
15/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.74600	9.72500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.98100	1.96100	0
15/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.96200	1.94200	0
15/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.00000	1.98000	0
15/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.40400	1.40500	0
15/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.46600	1.46700	0
15/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.43500	1.43600	0
15/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.42310	7.40200	254
15/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.32437	0.30451	0
15/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.27567	0.25696	0
15/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.22811	0.21124	50
15/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.37371	0.35320	0
15/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.00061	0.00120	0
15/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.00501	0.00924	0
15/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.00257	0.00496	0
15/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.00127	0.00251	0
15/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.51550	7.49580	481
15/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.58513	0.57298	0
15/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.54858	0.53692	0
15/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.62321	0.61053	0
15/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.05771	0.06473	0
15/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.08308	0.09112	0
15/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.06963	0.07718	0
15/09/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.59870	7.57710	0
15/09/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.04870	0.02710	0
15/09/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.09870	0.07710	0
15/09/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.00130	0.02290	0
15/09/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.74020	11.65270	15,375
15/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.25700	0.19000	0
15/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.21400	0.15200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.30200	0.23000	0
15/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.13500	0.08800	5,490
15/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.01000	0.00800	0
15/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.74000	0.65400	3,455
15/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	1.24000	1.15300	0
15/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.79000	0.70400	0
15/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.54200	0.45900	1,200
15/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.89000	0.80300	0
15/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.64100	0.55600	630
15/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.59200	0.50700	0
15/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.03000	0.02400	0
15/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.07200	0.05200	0
15/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.05400	0.04000	0
15/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.49300	0.41100	0
15/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.99000	0.90300	0
15/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.10100	0.06800	0
15/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.04000	0.03100	0
15/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	1.09000	1.00300	0
15/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.15000	0.22800	0
15/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.06100	0.11500	0
15/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.00300	0.00800	0
15/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.11400	0.18700	0
15/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.08200	0.14900	0
15/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.19000	0.27100	0
15/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.00200	0.00400	0
15/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00000	0.00000	630
15/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.00100	0.00300	0
15/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.00000	0.00100	1,200
15/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.00200	0.00600	0
15/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	5,490
15/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.37000	0.45500	200
15/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.04500	0.08500	100
15/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.01200	0.02700	0
15/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.02400	0.04900	0
15/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.01700	0.03700	200
15/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.87530	11.79060	24,246
15/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.52000	0.46800	0
15/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.49500	0.44500	0
15/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.54600	0.49300	0
15/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.30400	0.27000	0
15/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.72700	0.66400	0
15/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.40500	0.36300	0
15/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.47000	0.42200	0
15/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.39700	1.31500	0
15/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.20700	1.12900	0
15/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.03200	0.03800	0
15/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02200	0.02400	0
15/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.34500	0.38100	0
15/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.43000	0.47200	0
15/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.15200	0.17300	0
15/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.62900	0.67900	0
15/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.27100	0.30200	0
15/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.32000	0.35400	0
15/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.29500	0.32700	0
15/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.99750	11.91020	5,428
15/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.85700	0.80600	0
15/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.82900	0.78000	0
15/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.88600	0.83400	0
15/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.80200	0.75400	0
15/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.63600	0.59500	0
15/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.15900	1.09400	0
15/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.67900	0.63700	0
15/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.48900	0.45600	0
15/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.91700	0.86200	0
15/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.23400	1.16800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.72600	0.68100	0
15/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.08600	1.02400	0
15/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.18900	0.21400	0
15/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.42900	0.47100	0
15/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.13700	0.15800	0
15/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.27000	0.30200	0
15/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.79200	0.84600	0
15/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.48200	0.52700	0
15/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.16200	0.18400	0
15/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.53900	0.58500	0
15/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.35500	0.39400	0
15/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.28900	0.32400	0
15/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.33200	0.37000	0
15/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.31000	0.34600	0
15/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.11240	12.01990	1,855
15/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.83200	0.77400	0
15/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.85400	0.79500	0
15/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.81000	0.75300	0
15/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.59800	0.63300	0
15/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.54200	0.57500	0
15/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.57000	0.60400	0
15/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09670	0.09650	12,230
15/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01670	0.01650	0
15/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00671	0.00651	0
15/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02670	0.02650	0
15/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40330	11.40350	0
15/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00001	0.00001	0
15/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09800	0.09780	5,690
15/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01808	0.01788	0
15/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02802	0.02782	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00872	0.00859	0
15/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00072	0.00079	0
15/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
15/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00008	0.00008	0
15/09/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.09930	0.09910	0
15/09/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00930	0.00910	0
15/09/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01930	0.01910	0
15/09/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00070	0.00090	0
15/09/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.28210	10.11860	55,723
15/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.63200	0.47100	0
15/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.58200	0.42100	0
15/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.68200	0.52000	0
15/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.48300	0.32500	5,655
15/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.02600	0.00900	3,590
15/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.98200	0.81900	0
15/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.08300	0.02700	6,195
15/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.28900	0.14600	0
15/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00400	0.00200	0
15/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.88200	0.71900	0
15/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.00900	0.00300	0
15/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00600	0.00200	0
15/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.01300	0.00400	0
15/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.11700	0.03800	0
15/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.03800	0.01300	0
15/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.10600	0.24400	0
15/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.03500	0.11900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.56900	0.73200	0
15/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.31800	1.48100	0
15/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.86800	1.03100	0
15/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.81800	0.98100	0
15/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.23100	0.38500	0
15/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.32400	0.48300	0
15/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.27700	0.43400	0
15/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.37200	0.53300	0
15/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.00700	0.02700	0
15/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.05100	0.15800	0
15/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	6,195
15/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.14400	0.29000	0
15/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00000	0.00100	2,065
15/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.00100	0.00600	0
15/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.00000	0.00200	0
15/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.00000	0.00200	0
15/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.40170	10.24180	25,816
15/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.70100	0.57700	0
15/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.66400	0.54500	0
15/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.74000	0.61100	0
15/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.56200	0.45600	0
15/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.90400	0.76400	0
15/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.12800	0.97700	0
15/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.03500	0.88900	0
15/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.08200	0.06500	0
15/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.59400	0.48500	0
15/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.09500	0.07500	0
15/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.94700	0.80500	0
15/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.17700	0.13900	0
15/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.42100	0.33500	0
15/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.09100	0.07200	0
15/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.37400	0.29700	0
15/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.53100	0.43000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.86100	0.72400	0
15/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.14300	0.11300	0
15/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.47400	0.38000	0
15/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.22200	0.28800	0
15/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.94100	1.07100	0
15/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.05900	0.08200	0
15/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.17900	0.23800	0
15/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.32200	0.40500	0
15/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.33900	1.48000	0
15/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.26900	0.34300	0
15/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.77500	0.89700	0
15/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.04500	0.06300	0
15/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.29300	1.43300	0
15/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.14200	0.19300	0
15/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.43000	1.57300	0
15/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.03300	0.04700	0
15/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.02600	0.03500	0
15/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.05200	0.07200	0
15/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.16000	0.21400	0
15/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.08800	0.11900	0
15/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.11200	0.15300	0
15/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.09900	0.13500	0
15/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.51240	10.35170	10,751
15/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.70500	0.59800	0
15/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.67800	0.57400	0
15/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.73300	0.62400	0
15/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.51500	1.36100	0
15/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.62600	0.52800	0
15/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.89600	0.76700	0
15/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.56000	1.40700	0
15/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.82700	0.70500	0
15/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.47500	0.39600	0
15/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.42200	0.35100	0
15/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.60200	0.50600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.32300	0.26700	0
15/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.24100	0.19900	0
15/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.37600	0.31100	0
15/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.20300	0.16700	0
15/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.36200	0.29900	0
15/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.08200	0.94500	0
15/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.27800	0.23000	0
15/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.06600	1.17800	0
15/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.12000	0.14300	0
15/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.80000	0.89700	0
15/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.44100	1.56500	0
15/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.76400	0.85900	0
15/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.22900	1.34700	0
15/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.91100	1.01500	0
15/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.39000	0.45400	0
15/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.66000	0.74900	0
15/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.56300	0.64400	0
15/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.21500	0.25300	0
15/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.04800	0.05500	0
15/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.18400	0.21500	0
15/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.36400	0.42600	0
15/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.05300	0.05900	0
15/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.27100	0.32200	0
15/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.31600	0.37200	0
15/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.29300	0.34600	0
15/09/2011	€ / R On 18 June 2012			Foreign Exchange Future	10.61920	10.45520	5,100
15/09/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.71700	0.61500	0
15/09/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.69400	0.59500	0
15/09/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.74000	0.63600	0
15/09/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.47100	0.53100	0
15/09/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.52500	0.59000	0
15/09/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.49800	0.56000	0
15/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.45810	7.44000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.76000	0.74300	0
15/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.71200	0.69500	0
15/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.81000	0.79300	0
15/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.48000	0.46700	14,286
15/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.21200	0.20800	6,757
15/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.15400	0.16800	0
15/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00200	0.00300	0
15/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.02200	0.02700	0
15/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00400	0.00500	0
15/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00200	0.00300	0
15/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.63360	7.54330	6,278
15/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.98400	0.89300	0
15/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.93400	0.84300	0
15/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	1.03400	0.94300	0
15/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.14400	0.07500	0
15/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.19000	0.11300	0
15/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.63400	0.54300	0
15/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.43400	0.34500	0
15/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.10200	0.04400	0
15/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.48400	0.39400	0
15/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00200	0.00100	0
15/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.88400	0.79300	0
15/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	0
15/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.83400	0.74300	0
15/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.53400	0.44400	0
15/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00100	0.00000	0
15/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.23800	0.15600	0
15/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.00400	0.01300	0
15/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.41700	0.50700	0
15/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.51600	0.60700	0
15/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00000	0.00100	0
15/09/2011	AU\$ / R On 19 September 2011	6.80	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
15/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.36700	0.45800	0
15/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.31800	0.40800	0
15/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00000	0.00100	0
15/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.01800	0.05100	0
15/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00000	0.00200	0
15/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.00600	0.02000	0
15/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.01000	0.03200	0
15/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.64770	7.56020	5,880
15/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.00800	0.92500	0
15/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.43000	0.36800	0
15/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.96100	0.87400	0
15/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.05600	0.97200	0
15/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.29800	0.24700	0
15/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.15000	0.18700	0
15/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00800	0.01200	0
15/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01300	0.01400	0
15/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.08200	0.10800	0
15/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01000	0.01500	0
15/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.66440	7.57630	12,216
15/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.54500	0.48500	0
15/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.51100	0.45300	0
15/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.58100	0.51700	0
15/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.44800	0.39500	0
15/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.77900	0.70500	0
15/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.27300	0.23900	0
15/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.41900	0.36700	0
15/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.47700	1.39000	0
15/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.73800	0.66500	0
15/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.07400	0.08900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01300	0.01400	0
15/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.20500	0.24100	0
15/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.35900	0.41300	0
15/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.06500	0.07900	0
15/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.18400	0.21900	0
15/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.11700	0.14100	0
15/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.14700	0.17700	0
15/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.13100	0.15900	0
15/09/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.68360	7.59390	5,790
15/09/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.38900	0.34800	0
15/09/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.36800	0.32800	0
15/09/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.41300	0.36800	0
15/09/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.32900	0.37400	0
15/09/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.38400	0.43400	0
15/09/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.35500	0.40400	0
15/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.71100	8.61680	0
15/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.74000	1.66100	0
15/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.70300	1.62500	0
15/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.77700	1.69800	0
15/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.31600	0.33100	0
15/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.34200	0.35800	0
15/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.32900	0.34400	0
15/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.51990	7.45290	0
15/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.27200	0.20900	0
15/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.22300	0.16300	0
15/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.32100	0.25600	0
15/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00200	0.00200	0
15/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00400	0.00300	0
15/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00100	0.00100	0
15/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.03300	0.02000	0
15/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.92000	0.85300	0
15/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00100	0.00100	0
15/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.62000	0.55300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.43100	0.49800	0
15/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.06300	0.11700	0
15/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.33100	0.39800	0
15/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.23400	0.30000	0
15/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.28200	0.34900	0
15/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00100	0.00300	0
15/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.00300	0.01000	0
15/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.00200	0.00600	0
15/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.59930	7.53300	10
15/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.41200	0.36500	0
15/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.37700	0.33100	0
15/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.45000	0.40000	0
15/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.18700	0.16100	0
15/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.80700	0.74400	0
15/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.20600	0.17800	0
15/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.75800	0.69700	0
15/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.31200	0.27100	0
15/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.28200	0.24500	0
15/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.71100	0.65100	0
15/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01200	0.01800	0
15/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.13300	0.16200	0
15/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.11300	0.13800	0
15/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00900	0.01400	0
15/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.20700	0.24500	0
15/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00800	0.01100	0
15/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.23800	0.27800	0
15/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.05100	0.06700	0
15/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.07800	0.09800	0
15/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.06300	0.08200	0
15/09/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.67320	7.60620	0
15/09/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.12300	0.05600	0
15/09/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.17300	0.10600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.07300	0.00600	0
15/09/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00000	0.00000	22,388
15/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.54070	0.50730	21,898
15/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.53210	8.41700	0
15/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.88200	0.76700	0
15/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.83200	0.71700	0
15/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.93200	0.81700	0
15/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.15600	0.07900	0
15/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.00200	0.00100	0
15/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.00200	0.00200	0
15/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.73200	0.61800	0
15/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.00300	0.00200	0
15/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.00900	0.00500	0
15/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.00600	0.00400	0
15/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.00100	0.00100	0
15/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.68200	0.56800	0
15/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.00100	0.00100	0
15/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.71900	0.83400	0
15/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00000	0.00100	0
15/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.56900	0.68400	0
15/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.32400	0.43700	0
15/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.27700	0.38800	0
15/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.42100	0.53500	0
15/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00000	0.00100	0
15/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.47000	0.58500	0
15/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.52000	0.63400	0
15/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.02400	0.06200	0
15/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	CHF / R On 19 September 2011	7.70	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
15/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.66100	8.54810	272
15/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.53000	0.45200	0
15/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.50000	0.42500	0
15/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.56100	0.48000	0
15/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.41900	0.35200	0
15/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.63000	0.54100	0
15/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.82400	0.72400	0
15/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.39400	0.33000	0
15/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.26000	0.21700	0
15/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.15000	0.12500	0
15/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.19600	0.16300	0
15/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.44500	0.37500	0
15/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.74300	0.64700	0
15/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.95300	0.84800	0
15/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.29200	0.24400	0
15/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.04500	0.93600	0
15/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.32900	0.27500	0
15/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.24600	0.20500	0
15/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.37000	0.31000	0
15/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.14200	0.11800	0
15/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.18600	0.15500	0
15/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.72500	0.80700	0
15/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.93100	1.02000	0
15/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.30900	0.36200	0
15/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.53500	0.60700	0
15/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.36800	0.42700	0
15/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.03400	0.03800	0
15/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.43100	0.49600	0
15/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.04200	0.05000	0
15/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.08200	0.09900	0
15/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.23400	0.27700	0
15/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.68500	0.76500	0
15/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.88900	0.97700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.49900	0.56900	0
15/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.28300	0.33200	0
15/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.06300	0.07600	0
15/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.11900	0.14300	0
15/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.25800	0.30400	0
15/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.15000	0.18200	0
15/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.18900	0.22700	0
15/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.16900	0.20400	0
15/09/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.78240	8.66810	0
15/09/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.18200	0.06800	0
15/09/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.23200	0.11800	0
15/09/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.13200	0.01800	0
15/09/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,988.11000	14,861.03000	0
15/09/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,171.20000	15,048.18000	0
15/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.16130	1.15800	0
15/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.06150	0.05830	0
15/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01600	0.01490	0
15/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.11130	0.10800	0
15/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.00470	0.00690	0
15/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.00020	0.00030	0
15/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.17600	1.17310	0
15/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.08960	0.08760	0
15/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.05840	0.05710	0
15/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.13020	0.12770	0
15/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00420	0.00460	0
15/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.03240	0.03400	0
15/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.01360	0.01450	0
15/09/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.19220	1.18870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.04220	0.03870	0
15/09/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
15/09/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05780	0.06130	0
15/09/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00780	0.01130	0
16/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.42960	7.42310	97,421
16/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	3,000
16/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00200	0.00300	15,000
16/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.06100	0.06900	5,000
16/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.63000	0.62300	1,230
16/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.53000	0.52300	6,000
16/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.03900	0.04700	10,000
16/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.01000	0.01400	200
16/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.73000	0.72300	0
16/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	0.83000	0.82300	6,060
16/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.33000	0.32400	6,060
16/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.13800	0.14000	8,880
16/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	0.88000	0.87300	0
16/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.68000	0.67300	0
16/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.23100	0.22800	6,250
16/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.58000	0.57300	1,980
16/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.02400	0.03200	0
16/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.48000	0.47300	0
16/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.00600	0.00900	0
16/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	1.33000	1.32300	0
16/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00100	0
16/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.38000	1.37300	0
16/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.48000	1.47300	0
16/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	1.18000	1.17300	0
16/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00100	0.00200	0
16/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.43000	1.42300	0
16/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.28000	0.27600	0
16/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.43000	0.42300	9,143
16/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	1.03000	1.02300	0
16/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00300	0.00400	0
16/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.68000	1.67300	0
16/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.18400	0.18200	0
16/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.01500	0.02100	0
16/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.63000	1.62300	0
16/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.58000	1.57300	0
16/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00400	0.00600	0
16/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	1.13000	1.12300	0
16/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.73000	1.72300	0
16/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.38000	0.37400	0
16/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	0.78000	0.77300	0
16/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.09600	0.10100	0
16/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.01600	0.02800	0
16/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	200
16/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.00000	0.00100	0
16/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.27400	0.28300	0
16/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.72000	0.72700	0
16/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.13500	0.14800	0
16/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.00400	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.32300	0.33100	0
16/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00000	0.00300	0
16/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	0.87000	0.87700	0
16/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.42100	0.42900	0
16/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	0.77000	0.77700	0
16/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	0.82000	0.82700	0
16/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.47100	0.47800	0
16/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	0.92000	0.92700	0
16/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.52000	0.52800	0
16/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.22600	0.23600	0
16/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.09400	0.10900	0
16/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	8,880
16/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	1,980
16/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00100	0.00500	0
16/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.00800	0.01700	0
16/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.37000	2.37700	0
16/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00000	0.00100	0
16/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	5,980
16/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.18000	0.19100	0
16/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	10,000
16/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.05900	0.07400	0
16/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	10,000
16/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.03100	0.04600	2,800

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.57000	0.57700	0
16/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.37200	0.38000	0
16/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.67000	0.67700	0
16/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.62000	0.62700	0
16/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.52290	7.51550	135,375
16/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.37000	0.36900	0
16/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.34600	0.34600	0
16/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.39600	0.39400	0
16/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	0.79700	0.78900	6,425
16/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.15900	0.15900	0
16/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.59000	0.58500	0
16/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.42300	0.42100	5,560
16/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.37600	1.36900	0
16/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.30300	0.30300	11,280
16/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.08200	1.07400	0
16/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.13000	1.12300	0
16/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.27700	1.27000	0
16/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.15000	0.15000	0
16/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.13300	0.13300	0
16/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.14100	0.14100	11,340
16/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.47500	1.46800	0
16/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.16900	0.16900	0
16/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.28300	0.28300	0
16/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.57400	1.56700	0
16/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.32400	0.32300	0
16/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	0.84300	0.83600	0
16/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	0.75300	0.74600	200
16/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.18000	0.18000	0
16/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.23200	0.23300	0
16/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.71000	0.70400	560
16/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.22800	1.22100	0
16/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.17900	1.17200	0
16/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.52500	1.51700	0
16/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.20400	0.20400	1,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.26500	0.26500	0
16/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	0.93800	0.93000	0
16/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.67400	1.66700	0
16/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.19100	0.19200	0
16/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.45200	0.45000	14,600
16/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	0.98500	0.97800	0
16/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.10600	0.10500	0
16/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.12500	0.12500	0
16/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.42500	1.41800	0
16/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.48300	0.48000	0
16/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.66900	0.66300	0
16/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.51700	0.51400	0
16/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	0.89000	0.88300	0
16/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.32700	1.31900	0
16/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.11200	0.11200	0
16/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.03300	1.02600	0
16/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.62900	0.62300	0
16/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.24800	0.24800	0
16/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.10000	0.10000	0
16/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.11800	0.11800	0
16/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.21800	0.21800	0
16/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.55300	0.54900	0
16/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.08000	0.08400	0
16/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.44500	0.45300	0
16/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.84500	0.85300	0
16/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.97700	0.98500	0
16/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.37500	0.38300	0
16/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.05600	0.05800	0
16/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.01000	0.01100	0
16/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.88900	0.89700	0
16/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00400	0.00400	0
16/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01700	0.01800	0
16/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.09400	0.09900	0
16/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.04600	0.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.11000	0.11500	0
16/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00200	0.00300	0
16/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.80200	0.81000	0
16/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.93300	0.94000	0
16/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.01200	0.01300	560
16/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.51800	0.52700	0
16/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.12900	0.13500	0
16/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00200	0
16/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.01500	0.01500	5,000
16/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.34200	0.35000	0
16/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.48100	0.48900	0
16/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00200	0.00200	0
16/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00600	0.00700	0
16/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00500	0.00600	0
16/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.03700	0.03900	0
16/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.40900	0.41800	0
16/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.55700	0.56500	0
16/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.03000	0.03100	0
16/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.02000	0.02100	16,340
16/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.25100	0.25800	0
16/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00200	0
16/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.31000	0.31800	0
16/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.59600	0.60400	0
16/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00200	0.00300	0
16/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.71800	0.72600	0
16/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.76000	0.76800	0
16/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.67700	0.68500	0
16/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00400	0.00500	0
16/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00700	0.00800	0
16/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00900	0.00900	0
16/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00300	0.00400	5,000
16/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.28000	0.28800	0
16/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.15000	0.15600	1,000
16/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.06700	0.07000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.63600	0.64400	0
16/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.17300	0.17900	3,780
16/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.02400	0.02400	0
16/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.22300	0.23100	1,000
16/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.19700	0.20400	0
16/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.60970	7.59870	50,347
16/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.28900	1.27800	0
16/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.52500	1.51400	0
16/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.20400	0.20300	0
16/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.19600	0.19500	0
16/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.42900	1.41800	0
16/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.77400	0.76700	0
16/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.36700	0.36600	0
16/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.21200	0.21200	0
16/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.19600	1.18600	0
16/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.40200	0.40000	0
16/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.10600	1.09600	0
16/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.15100	1.14100	0
16/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.70300	0.69800	0
16/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.06200	1.05200	0
16/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.35100	0.35000	0
16/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.28200	0.28200	0
16/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.32100	0.32000	0
16/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.25900	0.25900	0
16/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.52800	0.52500	0
16/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.55300	0.55000	0
16/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	0.81000	0.80300	0
16/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.38400	0.38200	0
16/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.27000	0.27000	0
16/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.46000	0.45800	3,500
16/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.24200	1.23200	0
16/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.47700	1.46600	0
16/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.42000	0.41900	0
16/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.23900	0.23900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.71300	0.70700	0
16/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.67900	0.67400	0
16/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.74800	0.74100	0
16/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.73800	0.73200	0
16/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.63800	0.63300	30,100
16/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.57900	0.57600	0
16/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	0.89000	0.88100	0
16/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.33500	0.33500	0
16/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.48200	0.47900	0
16/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.24900	0.24800	0
16/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	0.84800	0.84000	0
16/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.29400	0.29400	3,500
16/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.67000	0.66500	10,000
16/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.01800	1.00800	0
16/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.60700	0.60300	0
16/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	0.93200	0.92300	0
16/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.44000	0.43800	0
16/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.30700	0.30700	0
16/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.50400	0.50200	0
16/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.23000	0.22900	0
16/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	0.97400	0.96500	0
16/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.22100	0.22000	0
16/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.87900	0.89000	0
16/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.41000	0.42000	0
16/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01700	0.01700	0
16/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.03200	0.03300	0
16/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.35000	0.35900	0
16/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.76000	0.77100	0
16/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.47400	0.48300	0
16/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.10000	0.10400	0
16/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.24300	0.25100	0
16/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.26800	0.27600	0
16/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.79900	0.81000	0
16/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.61100	0.62100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.72200	0.73300	0
16/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.54100	0.55100	0
16/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.05200	0.05300	0
16/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.14300	0.14900	0
16/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.04100	0.04200	0
16/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.04600	0.04700	0
16/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.44200	0.45100	0
16/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.03600	0.03700	0
16/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	1.00200	1.01300	0
16/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.50700	0.51700	0
16/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.11400	0.11800	0
16/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01900	0.01900	0
16/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	1.08600	1.09600	0
16/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	1.04400	1.05400	0
16/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01500	0.01500	0
16/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.02900	0.02900	0
16/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.96100	0.97100	0
16/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.06400	0.06600	10,000
16/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.92000	0.93000	0
16/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.29400	0.30300	0
16/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.64700	0.65800	0
16/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.38000	0.38900	0
16/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.07200	0.07400	0
16/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.19700	0.20400	0
16/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.05800	0.05900	0
16/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.16000	0.16600	0
16/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.68400	0.69500	0
16/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.08800	0.09100	0
16/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.83900	0.84900	0
16/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.32200	0.33000	0
16/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.57500	0.58600	0
16/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.08000	0.08200	0
16/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.21900	0.22700	0
16/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.17800	0.18400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.12800	0.13300	1,000
16/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.12400	0.12800	0
16/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.15500	0.16100	0
16/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.13900	0.14400	0
16/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.69180	7.67820	17,625
16/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.70900	0.69900	0
16/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.68100	0.67400	0
16/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.73800	0.72800	0
16/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.24600	0.25000	0
16/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.28900	0.29600	0
16/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.26700	0.27100	0
16/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	7.77630	7.75880	899
16/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	0.86000	0.85300	0
16/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	0.83200	0.82600	0
16/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	0.88900	0.88200	16,000
16/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	0.80500	0.79900	42,000
16/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.26300	0.27300	0
16/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.32900	0.34000	0
16/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.30600	0.31700	0
16/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.28400	0.29400	0
16/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	7.85290	7.83620	0
16/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.74000	0.73600	0
16/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.72200	0.71700	0
16/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.63400	0.63000	300
16/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.76000	0.75500	0
16/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.55700	0.56900	0
16/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.78100	0.79400	0
16/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.61900	0.63100	0
16/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.58700	0.60000	0
16/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.62320	8.61530	0
16/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.34300	1.33800	0
16/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.53000	1.52400	200
16/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.32500	1.32000	0
16/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.36200	1.35700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.18900	1.19200	0
16/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.90700	0.90900	0
16/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.25200	1.25500	0
16/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.22000	1.22300	0
16/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	9.75390	9.74600	0
16/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	1.98700	1.98100	0
16/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	1.96800	1.96200	0
16/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.00700	2.00000	0
16/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.40300	1.40400	0
16/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.46400	1.46600	0
16/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.43300	1.43500	0
16/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.42960	7.42310	254
16/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.32992	0.32437	0
16/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.28037	0.27567	0
16/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.37973	0.37371	0
16/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.23138	0.22811	50
16/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.00013	0.00061	0
16/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.00178	0.00501	0
16/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.00077	0.00257	0
16/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.00032	0.00127	0
16/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.52290	7.51550	481
16/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.59018	0.58513	0
16/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.55292	0.54858	0
16/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.62889	0.62321	0
16/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.05599	0.05771	0
16/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.08002	0.08308	0
16/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.06728	0.06963	0
16/09/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.60970	7.59870	0
16/09/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.05970	0.04870	0
16/09/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.00970	0.00000	0
16/09/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.10970	0.09870	0
16/09/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.00000	0.00130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	11.73040	11.74020	15,333
16/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.23900	0.25700	0
16/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.19400	0.21400	0
16/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.28600	0.30200	0
16/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.11300	0.13500	5,490
16/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.00400	0.01000	0
16/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	0.73000	0.74000	3,455
16/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	1.23000	1.24000	0
16/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.53100	0.54200	1,200
16/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.88000	0.89000	0
16/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	0.78000	0.79000	0
16/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.63100	0.64100	630
16/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.58100	0.59200	0
16/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.01700	0.03000	0
16/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.05100	0.07200	0
16/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.03500	0.05400	0
16/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.48100	0.49300	0
16/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	0.98000	0.99000	0
16/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.07900	0.10100	0
16/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	1.08000	1.09000	0
16/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.02400	0.04000	0
16/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.14400	0.15000	0
16/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.04900	0.06100	0
16/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.00100	0.00300	0
16/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.10500	0.11400	0
16/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.07100	0.08200	0
16/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.18700	0.19000	0
16/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.00100	0.00200	0
16/09/2011	£ / R On 19 September 2011	10.95	P	Foreign Exchange Future	0.00000	0.00000	1,200
16/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00000	0.00000	630
16/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.00100	0.00100	0
16/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	5,490
16/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.37400	0.37000	200
16/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.03300	0.04500	100
16/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.00600	0.01200	0
16/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.01400	0.02400	0
16/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.00900	0.01700	200
16/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	11.86680	11.87530	24,300
16/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.50500	0.52000	0
16/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.48000	0.49500	0
16/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.19800	1.20700	0
16/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.45600	0.47000	0
16/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.38900	1.39700	0
16/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.53100	0.54600	0
16/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.29100	0.30400	0
16/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.71300	0.72700	0
16/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.39100	0.40500	0
16/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.42400	0.43000	0
16/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.14600	0.15200	0
16/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.62400	0.62900	0
16/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.26400	0.27100	0
16/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.02200	0.02200	0
16/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.33900	0.34500	0
16/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.03100	0.03200	0
16/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.31300	0.32000	0
16/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.28800	0.29500	0
16/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	11.99340	11.99750	5,428
16/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	0.85700	0.85700	0
16/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.82900	0.82900	0
16/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	0.88500	0.88600	0
16/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	0.80200	0.80200	0
16/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.63600	0.63600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.15800	1.15900	0
16/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.67900	0.67900	0
16/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.48900	0.48900	0
16/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	0.91700	0.91700	0
16/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.23300	1.23400	0
16/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.72600	0.72600	0
16/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.08500	1.08600	0
16/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.19200	0.18900	0
16/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.43300	0.42900	0
16/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.14000	0.13700	0
16/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.27400	0.27000	0
16/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.79600	0.79200	0
16/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.48600	0.48200	0
16/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.16500	0.16200	0
16/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.54300	0.53900	0
16/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.35900	0.35500	0
16/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.29200	0.28900	0
16/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.33600	0.33200	0
16/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.31400	0.31000	0
16/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.11300	12.11240	1,855
16/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	0.84100	0.83200	0
16/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	0.86300	0.85400	0
16/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.81900	0.81000	0
16/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.60600	0.59800	0
16/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.55000	0.54200	0
16/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.57800	0.57000	0
16/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.09660	0.09670	12,230
16/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.01660	0.01670	0
16/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.00660	0.00671	0
16/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.02660	0.02670	0
16/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.40340	11.40330	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	¥ / R On 19 September 2011	0.09	P	Foreign Exchange Future	0.00000	0.00001	0
16/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.09790	0.09800	5,690
16/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.01798	0.01808	0
16/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.02792	0.02802	0
16/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.00858	0.00872	0
16/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00068	0.00072	0
16/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00002	0.00002	0
16/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00008	0.00008	0
16/09/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.09920	0.09930	0
16/09/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.00920	0.00930	0
16/09/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.01920	0.01930	0
16/09/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00080	0.00070	0
16/09/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.23460	10.28210	52,928
16/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.58500	0.63200	0
16/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.53500	0.58200	0
16/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.63500	0.68200	0
16/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.43500	0.48300	5,655
16/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.01300	0.02600	3,590
16/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	0.93500	0.98200	0
16/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.04600	0.08300	6,195
16/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.23900	0.28900	0
16/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00200	0.00400	0
16/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	0.83500	0.88200	0
16/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.00300	0.00900	0
16/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00200	0.00600	0
16/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.00500	0.01300	0
16/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	€ / R On 19 September 2011	11.60	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
16/09/2011	€ / R On 19 September 2011	10.85	C	Foreign Exchange Future	0.00000	0.00100	0
16/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.02000	0.03800	0
16/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.07400	0.11700	0
16/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.03900	0.03500	0
16/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.13500	0.10600	0
16/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.61500	0.56900	0
16/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.36500	1.31800	0
16/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.91500	0.86800	0
16/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.86500	0.81800	0
16/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.27000	0.23100	0
16/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.36700	0.32400	0
16/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.31800	0.27700	0
16/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.41700	0.37200	0
16/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.00400	0.00700	0
16/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.06100	0.05100	0
16/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	6,195
16/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.17800	0.14400	0
16/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00000	0.00000	2,065
16/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.00000	0.00100	0
16/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.35430	10.40170	25,985
16/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.66400	0.70100	0
16/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.62700	0.66400	0
16/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.70200	0.74000	0
16/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.53100	0.56200	0
16/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	0.86200	0.90400	0
16/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.08200	1.12800	0
16/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.99200	1.03500	0
16/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.07700	0.08200	0
16/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.56200	0.59400	0
16/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.08800	0.09500	0
16/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	0.90500	0.94700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.16500	0.17700	8,220
16/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.39500	0.42100	0
16/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.08400	0.09100	0
16/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.35000	0.37400	0
16/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.50100	0.53100	0
16/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	0.82100	0.86100	0
16/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.13300	0.14300	0
16/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.44600	0.47400	0
16/09/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.37200	0.00000	2,740
16/09/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.47300	0.00000	0
16/09/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.21900	0.00000	2,740
16/09/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.31800	0.00000	0
16/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.24200	0.22200	0
16/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.97900	0.94100	0
16/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.06700	0.05900	0
16/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.19700	0.17900	0
16/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.34600	0.32200	0
16/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.38000	1.33900	0
16/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.29100	0.26900	0
16/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.81100	0.77500	0
16/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.05100	0.04500	8,220
16/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.33400	1.29300	0
16/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.15800	0.14200	0
16/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.47300	1.43000	0
16/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.03800	0.03300	0
16/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.02800	0.02600	0
16/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.05800	0.05200	0
16/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.17700	0.16000	0
16/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.09800	0.08800	0
16/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.12300	0.11200	0
16/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.11000	0.09900	0
16/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.46990	10.51240	10,751
16/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.68000	0.70500	0
16/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.65400	0.67800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.70700	0.73300	0
16/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.47600	1.51500	0
16/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.60400	0.62600	0
16/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	0.86500	0.89600	0
16/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.52100	1.56000	0
16/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.79700	0.82700	0
16/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.45700	0.47500	0
16/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.40600	0.42200	0
16/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.58000	0.60200	0
16/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.31000	0.32300	0
16/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.23200	0.24100	0
16/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.36100	0.37600	0
16/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.19500	0.20300	0
16/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.34700	0.36200	0
16/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.04800	1.08200	0
16/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.26700	0.27800	0
16/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	1.09700	1.06600	0
16/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.12800	0.12000	0
16/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.82700	0.80000	0
16/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.47500	1.44100	0
16/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.79100	0.76400	0
16/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.26200	1.22900	0
16/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.94000	0.91100	0
16/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.41000	0.39000	0
16/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.68600	0.66000	0
16/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.58700	0.56300	0
16/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.22700	0.21500	0
16/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.05100	0.04800	0
16/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.19500	0.18400	0
16/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.38400	0.36400	0
16/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.05600	0.05300	0
16/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.28700	0.27100	0
16/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.33400	0.31600	0
16/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.31000	0.29300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	€ / R On 18 June 2012			Foreign Exchange Future	10.58310	10.61920	5,100
16/09/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.69800	0.71700	0
16/09/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.67600	0.69400	0
16/09/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.72100	0.74000	0
16/09/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.48800	0.47100	0
16/09/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.54300	0.52500	0
16/09/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.51500	0.49800	0
16/09/2011	€ / R On 17 September 2012			Foreign Exchange Future	10.69580	10.72550	250
16/09/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.71300	0.00000	0
16/09/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.69000	0.00000	0
16/09/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.73600	0.00000	0
16/09/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.71600	0.00000	0
16/09/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.77000	0.00000	0
16/09/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.74300	0.00000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.46500	7.45810	0
16/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	0.76800	0.76000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.71900	0.71200	0
16/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	0.81700	0.81000	0
16/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.48600	0.48000	14,286
16/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.21200	0.21200	6,757
16/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.14700	0.15400	0
16/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00200	0.00200	0
16/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.02100	0.02200	0
16/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00400	0.00400	0
16/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00300	0.00200	0
16/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.69450	7.63360	6,028
16/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	1.04500	0.98400	0
16/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.99500	0.93400	0
16/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	1.09500	1.03400	0
16/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.19700	0.14400	0
16/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.24600	0.19000	0
16/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.69500	0.63400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.49500	0.43400	0
16/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.15000	0.10200	0
16/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.54500	0.48400	0
16/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00100	0.00200	0
16/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.94500	0.88400	0
16/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00100	0.00100	0
16/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.89500	0.83400	0
16/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.59500	0.53400	0
16/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.29500	0.23800	0
16/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00000	0.00100	0
16/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.35600	0.41700	0
16/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.00100	0.00400	0
16/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.45600	0.51600	0
16/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
16/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00100	0.00000	0
16/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.30700	0.36700	0
16/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00100	0.00000	0
16/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.25700	0.31800	0
16/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00100	0.00000	0
16/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.00600	0.01800	0
16/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00100	0.00000	0
16/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00100	0.00000	0
16/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.00200	0.00600	0
16/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.00300	0.01000	0
16/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00100	0.00000	0
16/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00100	0.00000	0
16/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00100	0.00000	0
16/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.70830	7.64770	5,911
16/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.06900	1.00800	0
16/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.01800	0.96100	0
16/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.47600	0.43000	0
16/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.11700	1.05600	0
16/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.33500	0.29800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.12700	0.15000	0
16/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00900	0.00800	0
16/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.06800	0.08200	0
16/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01000	0.01300	0
16/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01100	0.01000	0
16/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.72760	7.66440	12,216
16/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.59200	0.54500	0
16/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.55600	0.51100	0
16/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.63000	0.58100	0
16/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.48900	0.44800	0
16/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.83300	0.77900	0
16/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.30000	0.27300	0
16/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.45800	0.41900	0
16/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.53800	1.47700	0
16/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.79100	0.73800	0
16/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.06300	0.07400	0
16/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01000	0.01300	0
16/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.18000	0.20500	0
16/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.32200	0.35900	0
16/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.05500	0.06500	0
16/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.16100	0.18400	0
16/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.10200	0.11700	0
16/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.12800	0.14700	0
16/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.11400	0.13100	0
16/09/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.74760	7.68360	5,790
16/09/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.42400	0.38900	0
16/09/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.40000	0.36800	0
16/09/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.45000	0.41300	0
16/09/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.30200	0.32900	0
16/09/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.35200	0.38400	0
16/09/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.32600	0.35500	0
16/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.75590	8.71100	0
16/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.77500	1.74000	0
16/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.73900	1.70300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.81300	1.77700	0
16/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.30700	0.31600	0
16/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.33300	0.34200	0
16/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.31900	0.32900	0
16/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.55140	7.51990	0
16/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.30200	0.27200	0
16/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.25200	0.22300	0
16/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.35100	0.32100	0
16/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00100	0.00200	0
16/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00300	0.00400	0
16/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00100	0.00100	0
16/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.03600	0.03300	0
16/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	0.95100	0.92000	0
16/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00100	0
16/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.65100	0.62000	0
16/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.39900	0.43100	0
16/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.03500	0.06300	0
16/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.30000	0.33100	0
16/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.20200	0.23400	0
16/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.25000	0.28200	0
16/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
16/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.00100	0.00300	0
16/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.00100	0.00200	0
16/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.63180	7.59930	10
16/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.43500	0.41200	0
16/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.39800	0.37700	0
16/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.47500	0.45000	0
16/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.19700	0.18700	0
16/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	0.83900	0.80700	0
16/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.22000	0.20600	0
16/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	0.79000	0.75800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.33000	0.31200	0
16/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.30000	0.28200	0
16/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.74200	0.71100	0
16/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.01000	0.01200	0
16/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.11800	0.13300	0
16/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.09800	0.11300	0
16/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00800	0.00900	0
16/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.18800	0.20700	0
16/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00700	0.00800	0
16/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.21500	0.23800	0
16/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.04300	0.05100	0
16/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.06600	0.07800	0
16/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.05300	0.06300	0
16/09/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.70920	7.67320	0
16/09/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.15900	0.12300	0
16/09/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.20900	0.17300	0
16/09/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.10900	0.07300	0
16/09/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00000	0.00000	22,388
16/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.56850	0.54070	21,898
16/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.48820	8.53210	0
16/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.83800	0.88200	0
16/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.78800	0.83200	0
16/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.88800	0.93200	0
16/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.11100	0.15600	0
16/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.00000	0.00200	0
16/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.00100	0.00200	0
16/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.68800	0.73200	0
16/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.00100	0.00300	0
16/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.00300	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.00200	0.00600	0
16/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.00000	0.00100	0
16/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.63800	0.68200	0
16/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.00000	0.00100	0
16/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.76200	0.71900	0
16/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.61200	0.56900	0
16/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.36400	0.32400	0
16/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.31500	0.27700	0
16/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.46300	0.42100	0
16/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.51300	0.47000	0
16/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.56200	0.52000	0
16/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.02300	0.02400	0
16/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.61650	8.66100	272
16/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.49000	0.53000	0
16/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.46100	0.50000	0
16/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.52100	0.56100	0
16/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.38200	0.41900	0
16/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.58600	0.63000	0
16/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.77800	0.82400	0
16/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.35900	0.39400	0
16/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.23500	0.26000	0
16/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.13400	0.15000	0
16/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.17600	0.19600	0
16/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.40700	0.44500	0
16/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.69800	0.74300	0
16/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.90600	0.95300	0
16/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.26400	0.29200	0
16/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.99800	1.04500	0
16/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.29800	0.32900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.22100	0.24600	0
16/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.33600	0.37000	0
16/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.12700	0.14200	0
16/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.16600	0.18600	0
16/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.75000	0.72500	0
16/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.96100	0.93100	0
16/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.32000	0.30900	0
16/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.55500	0.53500	0
16/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.38200	0.36800	0
16/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.03200	0.03400	0
16/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.44800	0.43100	0
16/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.04000	0.04200	0
16/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.08200	0.08200	0
16/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.24100	0.23400	0
16/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.71000	0.68500	0
16/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.91800	0.88900	0
16/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.51900	0.49900	0
16/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.29300	0.28300	0
16/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.06200	0.06300	0
16/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.12000	0.11900	0
16/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.26600	0.25800	0
16/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.15500	0.15000	0
16/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.19500	0.18900	0
16/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.17400	0.16900	0
16/09/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.74290	8.78240	0
16/09/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.14300	0.18200	0
16/09/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.19300	0.23200	0
16/09/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.09300	0.13200	0
16/09/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	14,966.08000	14,988.11000	0
16/09/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,150.83000	15,171.20000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.16380	1.16130	0
16/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.06380	0.06150	0
16/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.01600	0.01600	0
16/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.11380	0.11130	0
16/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.00220	0.00470	0
16/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.00000	0.00020	0
16/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.17890	1.17600	0
16/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.09140	0.08960	0
16/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.05940	0.05840	0
16/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.13270	0.13020	0
16/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00380	0.00420	0
16/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.03050	0.03240	0
16/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.01250	0.01360	0
16/09/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.19470	1.19220	0
16/09/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.04470	0.04220	0
16/09/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
16/09/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.05530	0.05780	0
16/09/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00530	0.00780	0
19/09/2011	\$ / R On 19 September 2011			Foreign Exchange Future	7.69180	7.42960	0
19/09/2011	\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	8.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00000	0.00200	0
19/09/2011	\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.29200	0.06100	0
19/09/2011	\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	0.89200	0.63000	0
19/09/2011	\$ / R On 19 September 2011	6.90	C	Foreign Exchange Future	0.79200	0.53000	0
19/09/2011	\$ / R On 19 September 2011	7.60	C	Foreign Exchange Future	0.09200	0.01000	0
19/09/2011	\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	0.99200	0.73000	0
19/09/2011	\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.24200	0.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	1.09200	0.83000	0
19/09/2011	\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.59200	0.33000	0
19/09/2011	\$ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.30	C	Foreign Exchange Future	0.39200	0.13800	0
19/09/2011	\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.49200	0.23100	0
19/09/2011	\$ / R On 19 September 2011	6.55	C	Foreign Exchange Future	1.14200	0.88000	0
19/09/2011	\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	0.94200	0.68000	0
19/09/2011	\$ / R On 19 September 2011	6.85	C	Foreign Exchange Future	0.84200	0.58000	0
19/09/2011	\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.19200	0.02400	0
19/09/2011	\$ / R On 19 September 2011	6.95	C	Foreign Exchange Future	0.74200	0.48000	0
19/09/2011	\$ / R On 19 September 2011	8.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	6.00	C	Foreign Exchange Future	1.69200	1.43000	0
19/09/2011	\$ / R On 19 September 2011	6.10	C	Foreign Exchange Future	1.59200	1.33000	0
19/09/2011	\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	6.05	C	Foreign Exchange Future	1.64200	1.38000	0
19/09/2011	\$ / R On 19 September 2011	7.35	C	Foreign Exchange Future	0.34200	0.09600	0
19/09/2011	\$ / R On 19 September 2011	7.90	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	\$ / R On 19 September 2011	8.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	5.95	C	Foreign Exchange Future	1.74200	1.48000	0
19/09/2011	\$ / R On 19 September 2011	6.25	C	Foreign Exchange Future	1.44200	1.18000	0
19/09/2011	\$ / R On 19 September 2011	8.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	\$ / R On 19 September 2011	8.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.65	C	Foreign Exchange Future	0.04200	0.00600	0
19/09/2011	\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.54200	0.28000	0
19/09/2011	\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.69200	0.43000	0
19/09/2011	\$ / R On 19 September 2011	6.40	C	Foreign Exchange Future	1.29200	1.03000	0
19/09/2011	\$ / R On 19 September 2011	7.75	C	Foreign Exchange Future	0.00000	0.00300	0
19/09/2011	\$ / R On 19 September 2011	5.75	C	Foreign Exchange Future	1.94200	1.68000	0
19/09/2011	\$ / R On 19 September 2011	7.25	C	Foreign Exchange Future	0.44200	0.18400	0
19/09/2011	\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.14200	0.01500	0
19/09/2011	\$ / R On 19 September 2011	5.80	C	Foreign Exchange Future	1.89200	1.63000	0
19/09/2011	\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	5.85	C	Foreign Exchange Future	1.84200	1.58000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.00000	0.00400	0
19/09/2011	\$ / R On 19 September 2011	6.30	C	Foreign Exchange Future	1.39200	1.13000	0
19/09/2011	\$ / R On 19 September 2011	5.70	C	Foreign Exchange Future	1.99200	1.73000	0
19/09/2011	\$ / R On 19 September 2011	7.05	C	Foreign Exchange Future	0.64200	0.38000	0
19/09/2011	\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	1.04200	0.78000	0
19/09/2011	\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	5.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	6.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00800	0.27400	0
19/09/2011	\$ / R On 19 September 2011	5.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.45800	0.72000	0
19/09/2011	\$ / R On 19 September 2011	5.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.00000	0.13500	0
19/09/2011	\$ / R On 19 September 2011	7.25	P	Foreign Exchange Future	0.00000	0.00400	0
19/09/2011	\$ / R On 19 September 2011	5.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.75	P	Foreign Exchange Future	0.05800	0.32300	0
19/09/2011	\$ / R On 19 September 2011	6.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00000	0.22600	0
19/09/2011	\$ / R On 19 September 2011	8.30	P	Foreign Exchange Future	0.60800	0.87000	0
19/09/2011	\$ / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.15800	0.42100	0
19/09/2011	\$ / R On 19 September 2011	8.20	P	Foreign Exchange Future	0.50800	0.77000	0
19/09/2011	\$ / R On 19 September 2011	6.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	5.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	8.25	P	Foreign Exchange Future	0.55800	0.82000	0
19/09/2011	\$ / R On 19 September 2011	7.90	P	Foreign Exchange Future	0.20800	0.47100	0
19/09/2011	\$ / R On 19 September 2011	7.35	P	Foreign Exchange Future	0.00000	0.01600	0
19/09/2011	\$ / R On 19 September 2011	6.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.25800	0.52000	0
19/09/2011	\$ / R On 19 September 2011	6.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	6.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	8.35	P	Foreign Exchange Future	0.65800	0.92000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 19 September 2011	6.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.00000	0.09400	0
19/09/2011	\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	6.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	6.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	\$ / R On 19 September 2011	7.30	P	Foreign Exchange Future	0.00000	0.00800	0
19/09/2011	\$ / R On 19 September 2011	9.80	P	Foreign Exchange Future	2.10800	2.37000	0
19/09/2011	\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00000	0.18000	0
19/09/2011	\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.00000	0.05900	0
19/09/2011	\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.00000	0.03100	0
19/09/2011	\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.30800	0.57000	0
19/09/2011	\$ / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.10800	0.37200	0
19/09/2011	\$ / R On 19 September 2011	8.10	P	Foreign Exchange Future	0.40800	0.67000	0
19/09/2011	\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.35800	0.62000	0
19/09/2011	\$ / R On 19 December 2011			Foreign Exchange Future	7.79290	7.52290	135,653
19/09/2011	\$ / R On 19 December 2011	7.35	C	Foreign Exchange Future	0.55600	0.37000	0
19/09/2011	\$ / R On 19 December 2011	7.40	C	Foreign Exchange Future	0.52200	0.34600	0
19/09/2011	\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.59100	0.39600	0
19/09/2011	\$ / R On 19 December 2011	6.75	C	Foreign Exchange Future	1.05900	0.79700	6,425
19/09/2011	\$ / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.24900	0.15900	0
19/09/2011	\$ / R On 19 December 2011	7.25	C	Foreign Exchange Future	0.62700	0.42300	5,560
19/09/2011	\$ / R On 19 December 2011	6.15	C	Foreign Exchange Future	1.64500	1.37600	0
19/09/2011	\$ / R On 19 December 2011	7.00	C	Foreign Exchange Future	0.82800	0.59000	0
19/09/2011	\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.46200	0.30300	11,280
19/09/2011	\$ / R On 19 December 2011	6.45	C	Foreign Exchange Future	1.34800	1.08200	0
19/09/2011	\$ / R On 19 December 2011	6.40	C	Foreign Exchange Future	1.39700	1.13000	0
19/09/2011	\$ / R On 19 December 2011	6.25	C	Foreign Exchange Future	1.54500	1.27700	0
19/09/2011	\$ / R On 19 December 2011	8.05	C	Foreign Exchange Future	0.23400	0.15000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 19 December 2011	5.95	C	Foreign Exchange Future	1.84400	1.57400	0
19/09/2011	\$ / R On 19 December 2011	7.45	C	Foreign Exchange Future	0.49100	0.32400	0
19/09/2011	\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.10600	0.84300	0
19/09/2011	\$ / R On 19 December 2011	6.80	C	Foreign Exchange Future	1.01100	0.75300	200
19/09/2011	\$ / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.28200	0.18000	0
19/09/2011	\$ / R On 19 December 2011	7.70	C	Foreign Exchange Future	0.36100	0.23200	0
19/09/2011	\$ / R On 19 December 2011	6.85	C	Foreign Exchange Future	0.96500	0.71000	560
19/09/2011	\$ / R On 19 December 2011	6.30	C	Foreign Exchange Future	1.49600	1.22800	0
19/09/2011	\$ / R On 19 December 2011	6.35	C	Foreign Exchange Future	1.44600	1.17900	0
19/09/2011	\$ / R On 19 December 2011	6.00	C	Foreign Exchange Future	1.79400	1.52500	0
19/09/2011	\$ / R On 19 December 2011	7.80	C	Foreign Exchange Future	0.31900	0.20400	1,000
19/09/2011	\$ / R On 19 December 2011	7.60	C	Foreign Exchange Future	0.40900	0.26500	0
19/09/2011	\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.20200	0.93800	0
19/09/2011	\$ / R On 19 December 2011	5.85	C	Foreign Exchange Future	1.94400	1.67400	0
19/09/2011	\$ / R On 19 December 2011	7.85	C	Foreign Exchange Future	0.30000	0.19100	0
19/09/2011	\$ / R On 19 December 2011	7.20	C	Foreign Exchange Future	0.66500	0.45200	14,600
19/09/2011	\$ / R On 19 December 2011	6.55	C	Foreign Exchange Future	1.25100	0.98500	0
19/09/2011	\$ / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.16400	0.10600	0
19/09/2011	\$ / R On 19 December 2011	8.20	C	Foreign Exchange Future	0.19600	0.12500	0
19/09/2011	\$ / R On 19 December 2011	6.10	C	Foreign Exchange Future	1.69500	1.42500	0
19/09/2011	\$ / R On 19 December 2011	7.15	C	Foreign Exchange Future	0.70400	0.48300	0
19/09/2011	\$ / R On 19 December 2011	6.90	C	Foreign Exchange Future	0.91900	0.66900	0
19/09/2011	\$ / R On 19 December 2011	7.10	C	Foreign Exchange Future	0.74400	0.51700	0
19/09/2011	\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.15400	0.89000	0
19/09/2011	\$ / R On 19 December 2011	6.20	C	Foreign Exchange Future	1.59500	1.32700	0
19/09/2011	\$ / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.17400	0.11200	0
19/09/2011	\$ / R On 19 December 2011	6.50	C	Foreign Exchange Future	1.29900	1.03300	0
19/09/2011	\$ / R On 19 December 2011	6.95	C	Foreign Exchange Future	0.87300	0.62900	0
19/09/2011	\$ / R On 19 December 2011	7.65	C	Foreign Exchange Future	0.38400	0.24800	0
19/09/2011	\$ / R On 19 December 2011	8.40	C	Foreign Exchange Future	0.15500	0.10000	0
19/09/2011	\$ / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.18400	0.11800	0
19/09/2011	\$ / R On 19 December 2011	7.75	C	Foreign Exchange Future	0.33900	0.21800	0
19/09/2011	\$ / R On 19 December 2011	7.55	C	Foreign Exchange Future	0.43500	0.28300	0
19/09/2011	\$ / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.20800	0.13300	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 19 December 2011	7.05	C	Foreign Exchange Future	0.78500	0.55300	0
19/09/2011	\$ / R On 19 December 2011	8.10	C	Foreign Exchange Future	0.22000	0.14100	11,900
19/09/2011	\$ / R On 19 December 2011	6.05	C	Foreign Exchange Future	1.74400	1.47500	0
19/09/2011	\$ / R On 19 December 2011	7.95	C	Foreign Exchange Future	0.26500	0.16900	0
19/09/2011	\$ / R On 19 December 2011	7.95	P	Foreign Exchange Future	0.42200	0.59600	0
19/09/2011	\$ / R On 19 December 2011	6.05	P	Foreign Exchange Future	0.00100	0.00200	0
19/09/2011	\$ / R On 19 December 2011	8.10	P	Foreign Exchange Future	0.52700	0.71800	0
19/09/2011	\$ / R On 19 December 2011	7.05	P	Foreign Exchange Future	0.04200	0.08000	0
19/09/2011	\$ / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.56500	0.76000	0
19/09/2011	\$ / R On 19 December 2011	7.55	P	Foreign Exchange Future	0.19200	0.31000	0
19/09/2011	\$ / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.29600	0.44500	0
19/09/2011	\$ / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.64100	0.84500	0
19/09/2011	\$ / R On 19 December 2011	8.40	P	Foreign Exchange Future	0.76200	0.97700	0
19/09/2011	\$ / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.24100	0.37500	0
19/09/2011	\$ / R On 19 December 2011	6.95	P	Foreign Exchange Future	0.03000	0.05600	0
19/09/2011	\$ / R On 19 December 2011	6.50	P	Foreign Exchange Future	0.00600	0.01000	0
19/09/2011	\$ / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.68100	0.88900	0
19/09/2011	\$ / R On 19 December 2011	6.20	P	Foreign Exchange Future	0.00200	0.00400	0
19/09/2011	\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.01100	0.01700	0
19/09/2011	\$ / R On 19 December 2011	7.10	P	Foreign Exchange Future	0.05100	0.09400	1,000
19/09/2011	\$ / R On 19 December 2011	6.90	P	Foreign Exchange Future	0.02600	0.04600	0
19/09/2011	\$ / R On 19 December 2011	7.15	P	Foreign Exchange Future	0.06100	0.11000	0
19/09/2011	\$ / R On 19 December 2011	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
19/09/2011	\$ / R On 19 December 2011	8.20	P	Foreign Exchange Future	0.60300	0.80200	0
19/09/2011	\$ / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.72100	0.93300	0
19/09/2011	\$ / R On 19 December 2011	6.55	P	Foreign Exchange Future	0.00800	0.01200	560
19/09/2011	\$ / R On 19 December 2011	7.85	P	Foreign Exchange Future	0.35700	0.51800	0
19/09/2011	\$ / R On 19 December 2011	7.20	P	Foreign Exchange Future	0.07200	0.12900	0
19/09/2011	\$ / R On 19 December 2011	5.85	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00900	0.01500	5,000
19/09/2011	\$ / R On 19 December 2011	7.60	P	Foreign Exchange Future	0.21600	0.34200	0
19/09/2011	\$ / R On 19 December 2011	7.80	P	Foreign Exchange Future	0.32600	0.48100	0
19/09/2011	\$ / R On 19 December 2011	6.00	P	Foreign Exchange Future	0.00100	0.00200	0
19/09/2011	\$ / R On 19 December 2011	6.35	P	Foreign Exchange Future	0.00300	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 19 December 2011	6.30	P	Foreign Exchange Future	0.00300	0.00500	0
19/09/2011	\$ / R On 19 December 2011	6.85	P	Foreign Exchange Future	0.02200	0.03700	0
19/09/2011	\$ / R On 19 December 2011	7.70	P	Foreign Exchange Future	0.26800	0.40900	0
19/09/2011	\$ / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.38900	0.55700	0
19/09/2011	\$ / R On 19 December 2011	6.80	P	Foreign Exchange Future	0.01800	0.03000	0
19/09/2011	\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.01300	0.02000	16,340
19/09/2011	\$ / R On 19 December 2011	7.45	P	Foreign Exchange Future	0.14800	0.25100	0
19/09/2011	\$ / R On 19 December 2011	5.95	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	\$ / R On 19 December 2011	8.05	P	Foreign Exchange Future	0.49100	0.67700	0
19/09/2011	\$ / R On 19 December 2011	6.25	P	Foreign Exchange Future	0.00200	0.00400	0
19/09/2011	\$ / R On 19 December 2011	6.40	P	Foreign Exchange Future	0.00400	0.00700	0
19/09/2011	\$ / R On 19 December 2011	6.45	P	Foreign Exchange Future	0.00500	0.00900	0
19/09/2011	\$ / R On 19 December 2011	7.25	P	Foreign Exchange Future	0.08400	0.15000	1,000
19/09/2011	\$ / R On 19 December 2011	6.15	P	Foreign Exchange Future	0.00200	0.00300	5,000
19/09/2011	\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.16900	0.28000	0
19/09/2011	\$ / R On 19 December 2011	7.00	P	Foreign Exchange Future	0.03500	0.06700	0
19/09/2011	\$ / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.45600	0.63600	0
19/09/2011	\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.09800	0.17300	3,780
19/09/2011	\$ / R On 19 December 2011	6.75	P	Foreign Exchange Future	0.01600	0.02400	0
19/09/2011	\$ / R On 19 December 2011	7.40	P	Foreign Exchange Future	0.12900	0.22300	1,000
19/09/2011	\$ / R On 19 December 2011	7.35	P	Foreign Exchange Future	0.11300	0.19700	0
19/09/2011	\$ / R On 19 March 2012			Foreign Exchange Future	7.88270	7.60970	47,710
19/09/2011	\$ / R On 19 March 2012	7.04	C	Foreign Exchange Future	0.94200	0.71300	0
19/09/2011	\$ / R On 19 March 2012	7.09	C	Foreign Exchange Future	0.90100	0.67900	0
19/09/2011	\$ / R On 19 March 2012	6.99	C	Foreign Exchange Future	0.98400	0.74800	0
19/09/2011	\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.97200	0.73800	0
19/09/2011	\$ / R On 19 March 2012	7.15	C	Foreign Exchange Future	0.85300	0.63800	30,100
19/09/2011	\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.78300	0.57900	0
19/09/2011	\$ / R On 19 March 2012	6.80	C	Foreign Exchange Future	1.14300	0.89000	0
19/09/2011	\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.81700	0.60700	0
19/09/2011	\$ / R On 19 March 2012	6.75	C	Foreign Exchange Future	1.18700	0.93200	0
19/09/2011	\$ / R On 19 March 2012	7.55	C	Foreign Exchange Future	0.59800	0.44000	0
19/09/2011	\$ / R On 19 March 2012	7.95	C	Foreign Exchange Future	0.42600	0.30700	0
19/09/2011	\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.68400	0.50400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 19 March 2012	8.30	C	Foreign Exchange Future	0.31900	0.23000	0
19/09/2011	\$ / R On 19 March 2012	6.70	C	Foreign Exchange Future	1.23200	0.97400	0
19/09/2011	\$ / R On 19 March 2012	8.35	C	Foreign Exchange Future	0.30600	0.22100	0
19/09/2011	\$ / R On 19 March 2012	6.85	C	Foreign Exchange Future	1.09900	0.84800	0
19/09/2011	\$ / R On 19 March 2012	8.00	C	Foreign Exchange Future	0.40800	0.29400	5,000
19/09/2011	\$ / R On 19 March 2012	7.10	C	Foreign Exchange Future	0.89000	0.67000	10,000
19/09/2011	\$ / R On 19 March 2012	6.65	C	Foreign Exchange Future	1.27700	1.01800	0
19/09/2011	\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.65400	0.48200	0
19/09/2011	\$ / R On 19 March 2012	8.20	C	Foreign Exchange Future	0.34600	0.24900	0
19/09/2011	\$ / R On 19 March 2012	7.85	C	Foreign Exchange Future	0.46300	0.33500	0
19/09/2011	\$ / R On 19 March 2012	7.05	C	Foreign Exchange Future	0.93100	0.70300	0
19/09/2011	\$ / R On 19 March 2012	6.60	C	Foreign Exchange Future	1.32200	1.06200	0
19/09/2011	\$ / R On 19 March 2012	7.80	C	Foreign Exchange Future	0.48300	0.35100	0
19/09/2011	\$ / R On 19 March 2012	8.05	C	Foreign Exchange Future	0.39200	0.28200	0
19/09/2011	\$ / R On 19 March 2012	7.90	C	Foreign Exchange Future	0.44400	0.32100	0
19/09/2011	\$ / R On 19 March 2012	8.15	C	Foreign Exchange Future	0.36000	0.25900	0
19/09/2011	\$ / R On 19 March 2012	7.35	C	Foreign Exchange Future	0.71600	0.52800	0
19/09/2011	\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.74900	0.55300	0
19/09/2011	\$ / R On 19 March 2012	6.90	C	Foreign Exchange Future	1.05600	0.81000	0
19/09/2011	\$ / R On 19 March 2012	7.70	C	Foreign Exchange Future	0.52600	0.38400	0
19/09/2011	\$ / R On 19 March 2012	8.10	C	Foreign Exchange Future	0.37600	0.27000	0
19/09/2011	\$ / R On 19 March 2012	7.50	C	Foreign Exchange Future	0.62400	0.46000	5,000
19/09/2011	\$ / R On 19 March 2012	6.40	C	Foreign Exchange Future	1.50800	1.24200	0
19/09/2011	\$ / R On 19 March 2012	6.15	C	Foreign Exchange Future	1.74800	1.47700	0
19/09/2011	\$ / R On 19 March 2012	7.60	C	Foreign Exchange Future	0.57300	0.42000	0
19/09/2011	\$ / R On 19 March 2012	8.25	C	Foreign Exchange Future	0.33200	0.23900	0
19/09/2011	\$ / R On 19 March 2012	6.35	C	Foreign Exchange Future	1.55500	1.28900	0
19/09/2011	\$ / R On 19 March 2012	6.10	C	Foreign Exchange Future	1.79600	1.52500	0
19/09/2011	\$ / R On 19 March 2012	8.45	C	Foreign Exchange Future	0.28300	0.20400	0
19/09/2011	\$ / R On 19 March 2012	8.50	C	Foreign Exchange Future	0.27300	0.19600	0
19/09/2011	\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.69900	1.42900	0
19/09/2011	\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	1.01400	0.77400	0
19/09/2011	\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.50400	0.36700	0
19/09/2011	\$ / R On 19 March 2012	8.40	C	Foreign Exchange Future	0.29500	0.21200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 19 March 2012	6.45	C	Foreign Exchange Future	1.46100	1.19600	0
19/09/2011	\$ / R On 19 March 2012	7.65	C	Foreign Exchange Future	0.54900	0.40200	0
19/09/2011	\$ / R On 19 March 2012	6.55	C	Foreign Exchange Future	1.36800	1.10600	0
19/09/2011	\$ / R On 19 March 2012	6.50	C	Foreign Exchange Future	1.41400	1.15100	0
19/09/2011	\$ / R On 19 March 2012	6.50	P	Foreign Exchange Future	0.03100	0.04100	0
19/09/2011	\$ / R On 19 March 2012	6.55	P	Foreign Exchange Future	0.03500	0.04600	0
19/09/2011	\$ / R On 19 March 2012	7.65	P	Foreign Exchange Future	0.31600	0.44200	0
19/09/2011	\$ / R On 19 March 2012	6.45	P	Foreign Exchange Future	0.02800	0.03600	0
19/09/2011	\$ / R On 19 March 2012	8.40	P	Foreign Exchange Future	0.81200	1.00200	0
19/09/2011	\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.37100	0.50700	0
19/09/2011	\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.08100	0.11400	0
19/09/2011	\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.01600	0.01900	0
19/09/2011	\$ / R On 19 March 2012	8.50	P	Foreign Exchange Future	0.89000	1.08600	0
19/09/2011	\$ / R On 19 March 2012	8.45	P	Foreign Exchange Future	0.85000	1.04400	0
19/09/2011	\$ / R On 19 March 2012	6.10	P	Foreign Exchange Future	0.01300	0.01500	0
19/09/2011	\$ / R On 19 March 2012	6.35	P	Foreign Exchange Future	0.02200	0.02900	0
19/09/2011	\$ / R On 19 March 2012	8.25	P	Foreign Exchange Future	0.69900	0.87900	0
19/09/2011	\$ / R On 19 March 2012	7.60	P	Foreign Exchange Future	0.29000	0.41000	0
19/09/2011	\$ / R On 19 March 2012	6.15	P	Foreign Exchange Future	0.01500	0.01700	0
19/09/2011	\$ / R On 19 March 2012	6.40	P	Foreign Exchange Future	0.02500	0.03200	0
19/09/2011	\$ / R On 19 March 2012	7.50	P	Foreign Exchange Future	0.24100	0.35000	0
19/09/2011	\$ / R On 19 March 2012	8.10	P	Foreign Exchange Future	0.59300	0.76000	0
19/09/2011	\$ / R On 19 March 2012	7.70	P	Foreign Exchange Future	0.34300	0.47400	0
19/09/2011	\$ / R On 19 March 2012	6.90	P	Foreign Exchange Future	0.07300	0.10000	0
19/09/2011	\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.16600	0.24300	0
19/09/2011	\$ / R On 19 March 2012	7.35	P	Foreign Exchange Future	0.18300	0.26800	0
19/09/2011	\$ / R On 19 March 2012	8.15	P	Foreign Exchange Future	0.62700	0.79900	0
19/09/2011	\$ / R On 19 March 2012	7.90	P	Foreign Exchange Future	0.46100	0.61100	0
19/09/2011	\$ / R On 19 March 2012	8.05	P	Foreign Exchange Future	0.55900	0.72200	0
19/09/2011	\$ / R On 19 March 2012	7.80	P	Foreign Exchange Future	0.40000	0.54100	0
19/09/2011	\$ / R On 19 March 2012	6.60	P	Foreign Exchange Future	0.03900	0.05200	0
19/09/2011	\$ / R On 19 March 2012	7.05	P	Foreign Exchange Future	0.09800	0.14300	0
19/09/2011	\$ / R On 19 March 2012	7.85	P	Foreign Exchange Future	0.43000	0.57500	0
19/09/2011	\$ / R On 19 March 2012	8.20	P	Foreign Exchange Future	0.66300	0.83900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.22100	0.32200	0
19/09/2011	\$ / R On 19 March 2012	6.65	P	Foreign Exchange Future	0.04400	0.05800	0
19/09/2011	\$ / R On 19 March 2012	7.10	P	Foreign Exchange Future	0.10700	0.16000	0
19/09/2011	\$ / R On 19 March 2012	8.00	P	Foreign Exchange Future	0.52500	0.68400	0
19/09/2011	\$ / R On 19 March 2012	6.85	P	Foreign Exchange Future	0.06600	0.08800	0
19/09/2011	\$ / R On 19 March 2012	8.35	P	Foreign Exchange Future	0.77300	0.96100	0
19/09/2011	\$ / R On 19 March 2012	6.70	P	Foreign Exchange Future	0.04900	0.06400	10,000
19/09/2011	\$ / R On 19 March 2012	8.30	P	Foreign Exchange Future	0.73600	0.92000	0
19/09/2011	\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.20100	0.29400	0
19/09/2011	\$ / R On 19 March 2012	7.95	P	Foreign Exchange Future	0.49300	0.64700	0
19/09/2011	\$ / R On 19 March 2012	7.55	P	Foreign Exchange Future	0.26500	0.38000	0
19/09/2011	\$ / R On 19 March 2012	6.75	P	Foreign Exchange Future	0.05400	0.07200	0
19/09/2011	\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.13400	0.19700	0
19/09/2011	\$ / R On 19 March 2012	6.80	P	Foreign Exchange Future	0.06000	0.08000	0
19/09/2011	\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.15000	0.21900	0
19/09/2011	\$ / R On 19 March 2012	7.15	P	Foreign Exchange Future	0.12000	0.17800	0
19/09/2011	\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.08900	0.12800	1,000
19/09/2011	\$ / R On 19 March 2012	6.99	P	Foreign Exchange Future	0.08700	0.12400	0
19/09/2011	\$ / R On 19 March 2012	7.09	P	Foreign Exchange Future	0.10400	0.15500	0
19/09/2011	\$ / R On 19 March 2012	7.04	P	Foreign Exchange Future	0.09500	0.13900	0
19/09/2011	\$ / R On 18 June 2012			Foreign Exchange Future	7.96960	7.69180	19,825
19/09/2011	\$ / R On 18 June 2012	7.25	C	Foreign Exchange Future	0.91700	0.70900	0
19/09/2011	\$ / R On 18 June 2012	7.30	C	Foreign Exchange Future	0.88500	0.68100	0
19/09/2011	\$ / R On 18 June 2012	7.20	C	Foreign Exchange Future	0.95000	0.73800	0
19/09/2011	\$ / R On 18 June 2012	7.20	P	Foreign Exchange Future	0.18000	0.24600	0
19/09/2011	\$ / R On 18 June 2012	7.30	P	Foreign Exchange Future	0.21500	0.28900	0
19/09/2011	\$ / R On 18 June 2012	7.25	P	Foreign Exchange Future	0.19700	0.26700	0
19/09/2011	\$ / R On 17 September 2012			Foreign Exchange Future	8.05890	7.77630	979
19/09/2011	\$ / R On 17 September 2012	7.20	C	Foreign Exchange Future	1.08000	0.86000	0
19/09/2011	\$ / R On 17 September 2012	7.25	C	Foreign Exchange Future	1.04400	0.83200	0
19/09/2011	\$ / R On 17 September 2012	9.10	C	Foreign Exchange Future	0.37600	0.00000	360
19/09/2011	\$ / R On 17 September 2012	7.90	C	Foreign Exchange Future	0.71000	0.00000	0
19/09/2011	\$ / R On 17 September 2012	7.15	C	Foreign Exchange Future	1.11600	0.88900	16,000
19/09/2011	\$ / R On 17 September 2012	7.30	C	Foreign Exchange Future	1.01300	0.80500	42,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 17 September 2012	9.10	P	Foreign Exchange Future	1.41700	0.00000	0
19/09/2011	\$ / R On 17 September 2012	7.15	P	Foreign Exchange Future	0.20700	0.26300	0
19/09/2011	\$ / R On 17 September 2012	7.30	P	Foreign Exchange Future	0.25400	0.32900	0
19/09/2011	\$ / R On 17 September 2012	7.90	P	Foreign Exchange Future	0.55100	0.00000	360
19/09/2011	\$ / R On 17 September 2012	7.25	P	Foreign Exchange Future	0.23500	0.30600	0
19/09/2011	\$ / R On 17 September 2012	7.20	P	Foreign Exchange Future	0.22100	0.28400	0
19/09/2011	\$ / R On 14 December 2012			Foreign Exchange Future	8.13440	7.85290	0
19/09/2011	\$ / R On 14 December 2012	7.70	C	Foreign Exchange Future	0.91800	0.74000	0
19/09/2011	\$ / R On 14 December 2012	9.10	C	Foreign Exchange Future	0.47500	0.00000	540
19/09/2011	\$ / R On 14 December 2012	7.75	C	Foreign Exchange Future	0.89400	0.72200	0
19/09/2011	\$ / R On 14 December 2012	7.65	C	Foreign Exchange Future	0.94200	0.76000	0
19/09/2011	\$ / R On 14 December 2012	8.00	C	Foreign Exchange Future	0.79200	0.63400	300
19/09/2011	\$ / R On 14 December 2012	9.10	P	Foreign Exchange Future	1.44100	0.00000	0
19/09/2011	\$ / R On 14 December 2012	7.65	P	Foreign Exchange Future	0.45800	0.55700	0
19/09/2011	\$ / R On 14 December 2012	8.00	P	Foreign Exchange Future	0.65800	0.78100	540
19/09/2011	\$ / R On 14 December 2012	7.75	P	Foreign Exchange Future	0.51000	0.61900	0
19/09/2011	\$ / R On 14 December 2012	7.70	P	Foreign Exchange Future	0.48400	0.58700	0
19/09/2011	\$ / R On 18 March 2013			Foreign Exchange Future	8.21460	7.93460	0
19/09/2011	\$ / R On 18 March 2013	7.95	C	Foreign Exchange Future	0.93100	0.00000	0
19/09/2011	\$ / R On 18 March 2013	9.10	C	Foreign Exchange Future	0.57800	0.00000	180
19/09/2011	\$ / R On 18 March 2013	8.10	C	Foreign Exchange Future	0.87400	0.00000	0
19/09/2011	\$ / R On 18 March 2013	8.00	C	Foreign Exchange Future	0.91200	0.00000	0
19/09/2011	\$ / R On 18 March 2013	7.90	C	Foreign Exchange Future	0.95200	0.00000	0
19/09/2011	\$ / R On 18 March 2013	7.90	P	Foreign Exchange Future	0.63700	0.00000	0
19/09/2011	\$ / R On 18 March 2013	9.10	P	Foreign Exchange Future	1.46300	0.00000	0
19/09/2011	\$ / R On 18 March 2013	8.00	P	Foreign Exchange Future	0.69700	0.00000	0
19/09/2011	\$ / R On 18 March 2013	8.10	P	Foreign Exchange Future	0.75900	0.00000	180
19/09/2011	\$ / R On 18 March 2013	7.95	P	Foreign Exchange Future	0.66600	0.00000	0
19/09/2011	\$ / R On 12 December 2014			Foreign Exchange Future	8.89180	8.62320	0
19/09/2011	\$ / R On 12 December 2014	8.50	C	Foreign Exchange Future	1.55300	1.34300	0
19/09/2011	\$ / R On 12 December 2014	8.55	C	Foreign Exchange Future	1.53300	1.32500	0
19/09/2011	\$ / R On 12 December 2014	8.00	C	Foreign Exchange Future	1.73400	1.53000	200
19/09/2011	\$ / R On 12 December 2014	8.45	C	Foreign Exchange Future	1.57400	1.36200	0
19/09/2011	\$ / R On 12 December 2014	8.45	P	Foreign Exchange Future	1.13200	1.18900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	\$ / R On 12 December 2014	8.00	P	Foreign Exchange Future	0.84200	0.90700	0
19/09/2011	\$ / R On 12 December 2014	8.55	P	Foreign Exchange Future	1.19100	1.25200	0
19/09/2011	\$ / R On 12 December 2014	8.50	P	Foreign Exchange Future	1.16100	1.22000	0
19/09/2011	\$ / R On 14 December 2015			Foreign Exchange Future	10.02250	9.75390	0
19/09/2011	\$ / R On 14 December 2015	9.20	C	Foreign Exchange Future	2.22400	1.98700	0
19/09/2011	\$ / R On 14 December 2015	9.25	C	Foreign Exchange Future	2.20400	1.96800	0
19/09/2011	\$ / R On 14 December 2015	9.15	C	Foreign Exchange Future	2.24500	2.00700	0
19/09/2011	\$ / R On 14 December 2015	9.15	P	Foreign Exchange Future	1.37300	1.40300	0
19/09/2011	\$ / R On 14 December 2015	9.25	P	Foreign Exchange Future	1.43200	1.46400	0
19/09/2011	\$ / R On 14 December 2015	9.20	P	Foreign Exchange Future	1.40200	1.43300	0
19/09/2011	\$ / R MAXI On 19 September 2011			Foreign Exchange Future	7.69180	7.42960	0
19/09/2011	\$ / R MAXI On 19 September 2011	7.10	C	Foreign Exchange Future	0.59180	0.32992	0
19/09/2011	\$ / R MAXI On 19 September 2011	7.15	C	Foreign Exchange Future	0.54180	0.28037	0
19/09/2011	\$ / R MAXI On 19 September 2011	7.05	C	Foreign Exchange Future	0.64180	0.37973	0
19/09/2011	\$ / R MAXI On 19 September 2011	7.20	C	Foreign Exchange Future	0.49180	0.23138	0
19/09/2011	\$ / R MAXI On 19 September 2011	7.05	P	Foreign Exchange Future	0.00000	0.00013	0
19/09/2011	\$ / R MAXI On 19 September 2011	7.20	P	Foreign Exchange Future	0.00000	0.00178	0
19/09/2011	\$ / R MAXI On 19 September 2011	7.15	P	Foreign Exchange Future	0.00000	0.00077	0
19/09/2011	\$ / R MAXI On 19 September 2011	7.10	P	Foreign Exchange Future	0.00000	0.00032	0
19/09/2011	\$ / R MAXI On 19 December 2011			Foreign Exchange Future	7.79290	7.52290	497
19/09/2011	\$ / R MAXI On 19 December 2011	7.00	C	Foreign Exchange Future	0.82789	0.59018	0
19/09/2011	\$ / R MAXI On 19 December 2011	7.05	C	Foreign Exchange Future	0.78537	0.55292	0
19/09/2011	\$ / R MAXI On 19 December 2011	6.95	C	Foreign Exchange Future	0.87291	0.62889	0
19/09/2011	\$ / R MAXI On 19 December 2011	6.95	P	Foreign Exchange Future	0.03001	0.05599	0
19/09/2011	\$ / R MAXI On 19 December 2011	7.05	P	Foreign Exchange Future	0.04247	0.08002	0
19/09/2011	\$ / R MAXI On 19 December 2011	7.00	P	Foreign Exchange Future	0.03499	0.06728	0
19/09/2011	\$ / R MAXI On 19 March 2012			Foreign Exchange Future	7.88270	7.60970	0
19/09/2011	\$ / R MAXI On 19 March 2012	7.55	C	Foreign Exchange Future	0.59785	0.05970	0
19/09/2011	\$ / R MAXI On 19 March 2012	7.60	C	Foreign Exchange Future	0.57278	0.00970	0
19/09/2011	\$ / R MAXI On 19 March 2012	7.50	C	Foreign Exchange Future	0.62407	0.10970	0
19/09/2011	\$ / R MAXI On 19 March 2012	7.50	P	Foreign Exchange Future	0.24137	0.00000	0
19/09/2011	\$ / R MAXI On 19 March 2012	7.60	P	Foreign Exchange Future	0.29008	0.00000	0
19/09/2011	\$ / R MAXI On 19 March 2012	7.55	P	Foreign Exchange Future	0.26515	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	£ / R On 19 September 2011			Foreign Exchange Future	12.04310	11.73040	0
19/09/2011	£ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.54300	0.23900	0
19/09/2011	£ / R On 19 September 2011	11.55	C	Foreign Exchange Future	0.49300	0.19400	0
19/09/2011	£ / R On 19 September 2011	11.45	C	Foreign Exchange Future	0.59300	0.28600	0
19/09/2011	£ / R On 19 September 2011	11.65	C	Foreign Exchange Future	0.39300	0.11300	0
19/09/2011	£ / R On 19 September 2011	12.10	C	Foreign Exchange Future	0.00000	0.00400	0
19/09/2011	£ / R On 19 September 2011	11.00	C	Foreign Exchange Future	1.04300	0.73000	0
19/09/2011	£ / R On 19 September 2011	10.50	C	Foreign Exchange Future	1.54300	1.23000	0
19/09/2011	£ / R On 19 September 2011	10.95	C	Foreign Exchange Future	1.09300	0.78000	0
19/09/2011	£ / R On 19 September 2011	11.20	C	Foreign Exchange Future	0.84300	0.53100	0
19/09/2011	£ / R On 19 September 2011	10.85	C	Foreign Exchange Future	1.19300	0.88000	0
19/09/2011	£ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.94300	0.63100	0
19/09/2011	£ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.89300	0.58100	0
19/09/2011	£ / R On 19 September 2011	11.90	C	Foreign Exchange Future	0.14300	0.01700	0
19/09/2011	£ / R On 19 September 2011	11.75	C	Foreign Exchange Future	0.29300	0.05100	0
19/09/2011	£ / R On 19 September 2011	11.80	C	Foreign Exchange Future	0.24300	0.03500	0
19/09/2011	£ / R On 19 September 2011	11.25	C	Foreign Exchange Future	0.79300	0.48100	0
19/09/2011	£ / R On 19 September 2011	10.75	C	Foreign Exchange Future	1.29300	0.98000	0
19/09/2011	£ / R On 19 September 2011	11.70	C	Foreign Exchange Future	0.34300	0.07900	0
19/09/2011	£ / R On 19 September 2011	11.85	C	Foreign Exchange Future	0.19300	0.02400	0
19/09/2011	£ / R On 19 September 2011	10.65	C	Foreign Exchange Future	1.39300	1.08000	0
19/09/2011	£ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	£ / R On 19 September 2011	11.85	P	Foreign Exchange Future	0.00000	0.14400	0
19/09/2011	£ / R On 19 September 2011	11.70	P	Foreign Exchange Future	0.00000	0.04900	0
19/09/2011	£ / R On 19 September 2011	10.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	£ / R On 19 September 2011	11.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	£ / R On 19 September 2011	11.80	P	Foreign Exchange Future	0.00000	0.10500	0
19/09/2011	£ / R On 19 September 2011	11.75	P	Foreign Exchange Future	0.00000	0.07100	0
19/09/2011	£ / R On 19 September 2011	11.90	P	Foreign Exchange Future	0.00000	0.18700	0
19/09/2011	£ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	£ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	£ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	£ / R On 19 September 2011	10.95	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
19/09/2011	£ / R On 19 September 2011	11.20	P	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	£ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	£ / R On 19 September 2011	12.10	P	Foreign Exchange Future	0.05700	0.37400	0
19/09/2011	£ / R On 19 September 2011	11.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	£ / R On 19 September 2011	11.65	P	Foreign Exchange Future	0.00000	0.03300	0
19/09/2011	£ / R On 19 September 2011	11.45	P	Foreign Exchange Future	0.00000	0.00600	0
19/09/2011	£ / R On 19 September 2011	11.55	P	Foreign Exchange Future	0.00000	0.01400	0
19/09/2011	£ / R On 19 September 2011	11.50	P	Foreign Exchange Future	0.00000	0.00900	0
19/09/2011	£ / R On 19 December 2011			Foreign Exchange Future	12.18060	11.86680	23,803
19/09/2011	£ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.68900	0.50500	0
19/09/2011	£ / R On 19 December 2011	11.70	C	Foreign Exchange Future	0.65700	0.48000	0
19/09/2011	£ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.72300	0.53100	0
19/09/2011	£ / R On 19 December 2011	12.20	C	Foreign Exchange Future	0.39300	0.29100	0
19/09/2011	£ / R On 19 December 2011	11.30	C	Foreign Exchange Future	0.95200	0.71300	0
19/09/2011	£ / R On 19 December 2011	11.90	C	Foreign Exchange Future	0.53800	0.39100	0
19/09/2011	£ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.62600	0.45600	0
19/09/2011	£ / R On 19 December 2011	10.50	C	Foreign Exchange Future	1.69700	1.38900	0
19/09/2011	£ / R On 19 December 2011	10.70	C	Foreign Exchange Future	1.50100	1.19800	0
19/09/2011	£ / R On 19 December 2011	10.70	P	Foreign Exchange Future	0.02000	0.03100	0
19/09/2011	£ / R On 19 December 2011	10.50	P	Foreign Exchange Future	0.01600	0.02200	0
19/09/2011	£ / R On 19 December 2011	11.75	P	Foreign Exchange Future	0.19500	0.33900	0
19/09/2011	£ / R On 19 December 2011	11.90	P	Foreign Exchange Future	0.25700	0.42400	0
19/09/2011	£ / R On 19 December 2011	11.30	P	Foreign Exchange Future	0.07100	0.14600	0
19/09/2011	£ / R On 19 December 2011	12.20	P	Foreign Exchange Future	0.41200	0.62400	0
19/09/2011	£ / R On 19 December 2011	11.60	P	Foreign Exchange Future	0.14200	0.26400	0
19/09/2011	£ / R On 19 December 2011	11.70	P	Foreign Exchange Future	0.17600	0.31300	0
19/09/2011	£ / R On 19 December 2011	11.65	P	Foreign Exchange Future	0.15800	0.28800	0
19/09/2011	£ / R On 19 March 2012			Foreign Exchange Future	12.31100	11.99340	5,433
19/09/2011	£ / R On 19 March 2012	11.45	C	Foreign Exchange Future	1.07100	0.85700	0
19/09/2011	£ / R On 19 March 2012	11.50	C	Foreign Exchange Future	1.03600	0.82900	0
19/09/2011	£ / R On 19 March 2012	11.40	C	Foreign Exchange Future	1.10700	0.88500	0
19/09/2011	£ / R On 19 March 2012	11.55	C	Foreign Exchange Future	1.00200	0.80200	0
19/09/2011	£ / R On 19 March 2012	11.90	C	Foreign Exchange Future	0.79300	0.63600	0
19/09/2011	£ / R On 19 March 2012	11.00	C	Foreign Exchange Future	1.41700	1.15800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	£ / R On 19 March 2012	11.80	C	Foreign Exchange Future	0.84700	0.67900	0
19/09/2011	£ / R On 19 March 2012	12.30	C	Foreign Exchange Future	0.60700	0.48900	0
19/09/2011	£ / R On 19 March 2012	11.35	C	Foreign Exchange Future	1.14300	0.91700	0
19/09/2011	£ / R On 19 March 2012	10.90	C	Foreign Exchange Future	1.50500	1.23300	0
19/09/2011	£ / R On 19 March 2012	11.70	C	Foreign Exchange Future	0.90400	0.72600	0
19/09/2011	£ / R On 19 March 2012	11.10	C	Foreign Exchange Future	1.33400	1.08500	0
19/09/2011	£ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.12300	0.19200	0
19/09/2011	£ / R On 19 March 2012	11.70	P	Foreign Exchange Future	0.29300	0.43300	0
19/09/2011	£ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.09400	0.14000	0
19/09/2011	£ / R On 19 March 2012	11.35	P	Foreign Exchange Future	0.18200	0.27400	0
19/09/2011	£ / R On 19 March 2012	12.30	P	Foreign Exchange Future	0.59600	0.79600	0
19/09/2011	£ / R On 19 March 2012	11.80	P	Foreign Exchange Future	0.33600	0.48600	0
19/09/2011	£ / R On 19 March 2012	11.00	P	Foreign Exchange Future	0.10600	0.16500	0
19/09/2011	£ / R On 19 March 2012	11.90	P	Foreign Exchange Future	0.38200	0.54300	0
19/09/2011	£ / R On 19 March 2012	11.55	P	Foreign Exchange Future	0.24100	0.35900	0
19/09/2011	£ / R On 19 March 2012	11.40	P	Foreign Exchange Future	0.19600	0.29200	0
19/09/2011	£ / R On 19 March 2012	11.50	P	Foreign Exchange Future	0.22500	0.33600	0
19/09/2011	£ / R On 19 March 2012	11.45	P	Foreign Exchange Future	0.21000	0.31400	0
19/09/2011	£ / R On 18 June 2012			Foreign Exchange Future	12.43690	12.11300	1,855
19/09/2011	£ / R On 18 June 2012	11.85	C	Foreign Exchange Future	1.01700	0.84100	0
19/09/2011	£ / R On 18 June 2012	11.90	C	Foreign Exchange Future	0.99000	0.81900	0
19/09/2011	£ / R On 18 June 2012	11.80	C	Foreign Exchange Future	1.04600	0.86300	0
19/09/2011	£ / R On 18 June 2012	11.80	P	Foreign Exchange Future	0.40900	0.55000	0
19/09/2011	£ / R On 18 June 2012	11.90	P	Foreign Exchange Future	0.45300	0.60600	0
19/09/2011	£ / R On 18 June 2012	11.85	P	Foreign Exchange Future	0.43000	0.57800	0
19/09/2011	¥ / R On 19 September 2011			Foreign Exchange Future	0.10019	0.09660	0
19/09/2011	¥ / R On 19 September 2011	0.08	C	Foreign Exchange Future	0.02019	0.01660	0
19/09/2011	¥ / R On 19 September 2011	0.09	C	Foreign Exchange Future	0.01019	0.00660	0
19/09/2011	¥ / R On 19 September 2011	11.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	¥ / R On 19 September 2011	0.07	C	Foreign Exchange Future	0.03019	0.02660	0
19/09/2011	¥ / R On 19 September 2011	0.07	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	¥ / R On 19 September 2011	11.50	P	Foreign Exchange Future	11.39981	11.40340	0
19/09/2011	¥ / R On 19 September 2011	0.09	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
19/09/2011	¥ / R On 19 September 2011	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	¥ / R On 19 December 2011			Foreign Exchange Future	0.10210	0.09790	5,690
19/09/2011	¥ / R On 19 December 2011	0.08	C	Foreign Exchange Future	0.02216	0.01798	0
19/09/2011	¥ / R On 19 December 2011	0.07	C	Foreign Exchange Future	0.03211	0.02792	0
19/09/2011	¥ / R On 19 December 2011	0.09	C	Foreign Exchange Future	0.01240	0.00858	0
19/09/2011	¥ / R On 19 December 2011	0.09	P	Foreign Exchange Future	0.00030	0.00068	0
19/09/2011	¥ / R On 19 December 2011	0.07	P	Foreign Exchange Future	0.00001	0.00002	0
19/09/2011	¥ / R On 19 December 2011	0.08	P	Foreign Exchange Future	0.00006	0.00008	0
19/09/2011	¥ / R On 19 March 2012			Foreign Exchange Future	0.10340	0.09920	0
19/09/2011	¥ / R On 19 March 2012	0.09	C	Foreign Exchange Future	0.01340	0.00920	0
19/09/2011	¥ / R On 19 March 2012	0.08	C	Foreign Exchange Future	0.02340	0.01920	0
19/09/2011	¥ / R On 19 March 2012	0.10	C	Foreign Exchange Future	0.00340	0.00000	0
19/09/2011	¥ / R On 19 March 2012	0.10	P	Foreign Exchange Future	0.00000	0.00080	0
19/09/2011	¥ / R On 19 March 2012	0.08	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	¥ / R On 19 March 2012	0.09	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19 September 2011			Foreign Exchange Future	10.46860	10.23460	0
19/09/2011	€ / R On 19 September 2011	9.65	C	Foreign Exchange Future	0.81900	0.58500	0
19/09/2011	€ / R On 19 September 2011	9.70	C	Foreign Exchange Future	0.76900	0.53500	0
19/09/2011	€ / R On 19 September 2011	9.60	C	Foreign Exchange Future	0.86900	0.63500	0
19/09/2011	€ / R On 19 September 2011	9.80	C	Foreign Exchange Future	0.66900	0.43500	0
19/09/2011	€ / R On 19 September 2011	10.40	C	Foreign Exchange Future	0.06900	0.01300	0
19/09/2011	€ / R On 19 September 2011	9.30	C	Foreign Exchange Future	1.16900	0.93500	0
19/09/2011	€ / R On 19 September 2011	10.25	C	Foreign Exchange Future	0.21900	0.04600	0
19/09/2011	€ / R On 19 September 2011	10.00	C	Foreign Exchange Future	0.46900	0.23900	0
19/09/2011	€ / R On 19 September 2011	10.65	C	Foreign Exchange Future	0.00000	0.00200	0
19/09/2011	€ / R On 19 September 2011	9.40	C	Foreign Exchange Future	1.06900	0.83500	0
19/09/2011	€ / R On 19 September 2011	10.55	C	Foreign Exchange Future	0.00000	0.00300	0
19/09/2011	€ / R On 19 September 2011	10.60	C	Foreign Exchange Future	0.00000	0.00200	0
19/09/2011	€ / R On 19 September 2011	10.50	C	Foreign Exchange Future	0.00000	0.00500	0
19/09/2011	€ / R On 19 September 2011	11.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19 September 2011	11.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19 September 2011	11.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19 September 2011	10.85	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
19/09/2011	€ / R On 19 September 2011	10.20	C	Foreign Exchange Future	0.26900	0.07400	0
19/09/2011	€ / R On 19 September 2011	10.35	C	Foreign Exchange Future	0.11900	0.02000	0
19/09/2011	€ / R On 19 September 2011	10.35	P	Foreign Exchange Future	0.00000	0.13500	0
19/09/2011	€ / R On 19 September 2011	10.20	P	Foreign Exchange Future	0.00000	0.03900	0
19/09/2011	€ / R On 19 September 2011	10.85	P	Foreign Exchange Future	0.38100	0.61500	0
19/09/2011	€ / R On 19 September 2011	11.60	P	Foreign Exchange Future	1.13100	1.36500	0
19/09/2011	€ / R On 19 September 2011	11.15	P	Foreign Exchange Future	0.68100	0.91500	0
19/09/2011	€ / R On 19 September 2011	11.10	P	Foreign Exchange Future	0.63100	0.86500	0
19/09/2011	€ / R On 19 September 2011	10.50	P	Foreign Exchange Future	0.03100	0.27000	0
19/09/2011	€ / R On 19 September 2011	10.60	P	Foreign Exchange Future	0.13100	0.36700	0
19/09/2011	€ / R On 19 September 2011	10.55	P	Foreign Exchange Future	0.08100	0.31800	0
19/09/2011	€ / R On 19 September 2011	9.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19 September 2011	10.65	P	Foreign Exchange Future	0.18100	0.41700	0
19/09/2011	€ / R On 19 September 2011	10.00	P	Foreign Exchange Future	0.00000	0.00400	0
19/09/2011	€ / R On 19 September 2011	10.25	P	Foreign Exchange Future	0.00000	0.06100	0
19/09/2011	€ / R On 19 September 2011	9.30	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19 September 2011	10.40	P	Foreign Exchange Future	0.00000	0.17800	0
19/09/2011	€ / R On 19 September 2011	9.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19 September 2011	9.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19 September 2011	9.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19 September 2011	9.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	€ / R On 19 December 2011			Foreign Exchange Future	10.60140	10.35430	27,533
19/09/2011	€ / R On 19 December 2011	9.80	C	Foreign Exchange Future	0.86700	0.66400	0
19/09/2011	€ / R On 19 December 2011	9.85	C	Foreign Exchange Future	0.82600	0.62700	0
19/09/2011	€ / R On 19 December 2011	9.75	C	Foreign Exchange Future	0.90900	0.70200	0
19/09/2011	€ / R On 19 December 2011	10.00	C	Foreign Exchange Future	0.71000	0.53100	0
19/09/2011	€ / R On 19 December 2011	9.55	C	Foreign Exchange Future	1.08300	0.86200	0
19/09/2011	€ / R On 19 December 2011	9.30	C	Foreign Exchange Future	1.32200	1.08200	0
19/09/2011	€ / R On 19 December 2011	9.40	C	Foreign Exchange Future	1.22600	0.99200	0
19/09/2011	€ / R On 19 December 2011	11.75	C	Foreign Exchange Future	0.10600	0.07700	0
19/09/2011	€ / R On 19 December 2011	9.95	C	Foreign Exchange Future	0.74800	0.56200	0
19/09/2011	€ / R On 19 December 2011	11.60	C	Foreign Exchange Future	0.12300	0.08800	0
19/09/2011	€ / R On 19 December 2011	9.50	C	Foreign Exchange Future	1.13000	0.90500	0
19/09/2011	€ / R On 19 December 2011	11.00	C	Foreign Exchange Future	0.23300	0.16500	8,220

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	€ / R On 19 December 2011	10.25	C	Foreign Exchange Future	0.54400	0.39500	0
19/09/2011	€ / R On 19 December 2011	11.65	C	Foreign Exchange Future	0.11700	0.08400	0
19/09/2011	€ / R On 19 December 2011	10.35	C	Foreign Exchange Future	0.48700	0.35000	0
19/09/2011	€ / R On 19 December 2011	10.05	C	Foreign Exchange Future	0.67300	0.50100	0
19/09/2011	€ / R On 19 December 2011	9.60	C	Foreign Exchange Future	1.03800	0.82100	0
19/09/2011	€ / R On 19 December 2011	11.20	C	Foreign Exchange Future	0.18600	0.13300	0
19/09/2011	€ / R On 19 December 2011	10.15	C	Foreign Exchange Future	0.60600	0.44600	0
19/09/2011	€ / R On 19 December 2011	10.10	C	Foreign Exchange Future	0.63900	0.47300	0
19/09/2011	€ / R On 19 December 2011	10.30	C	Foreign Exchange Future	0.51500	0.37200	2,740
19/09/2011	€ / R On 19 December 2011	10.10	P	Foreign Exchange Future	0.13800	0.21900	2,740
19/09/2011	€ / R On 19 December 2011	10.30	P	Foreign Exchange Future	0.21400	0.31800	0
19/09/2011	€ / R On 19 December 2011	10.15	P	Foreign Exchange Future	0.15500	0.24200	0
19/09/2011	€ / R On 19 December 2011	11.20	P	Foreign Exchange Future	0.78500	0.97900	0
19/09/2011	€ / R On 19 December 2011	9.60	P	Foreign Exchange Future	0.03700	0.06700	0
19/09/2011	€ / R On 19 December 2011	10.05	P	Foreign Exchange Future	0.12200	0.19700	0
19/09/2011	€ / R On 19 December 2011	10.35	P	Foreign Exchange Future	0.23600	0.34600	0
19/09/2011	€ / R On 19 December 2011	11.65	P	Foreign Exchange Future	1.16600	1.38000	0
19/09/2011	€ / R On 19 December 2011	10.25	P	Foreign Exchange Future	0.19300	0.29100	0
19/09/2011	€ / R On 19 December 2011	11.00	P	Foreign Exchange Future	0.63200	0.81100	0
19/09/2011	€ / R On 19 December 2011	9.50	P	Foreign Exchange Future	0.02900	0.05100	8,220
19/09/2011	€ / R On 19 December 2011	11.60	P	Foreign Exchange Future	1.12200	1.33400	0
19/09/2011	€ / R On 19 December 2011	9.95	P	Foreign Exchange Future	0.09700	0.15800	0
19/09/2011	€ / R On 19 December 2011	11.75	P	Foreign Exchange Future	1.25500	1.47300	0
19/09/2011	€ / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.02500	0.03800	0
19/09/2011	€ / R On 19 December 2011	9.30	P	Foreign Exchange Future	0.02100	0.02800	0
19/09/2011	€ / R On 19 December 2011	9.55	P	Foreign Exchange Future	0.03200	0.05800	0
19/09/2011	€ / R On 19 December 2011	10.00	P	Foreign Exchange Future	0.10900	0.17700	0
19/09/2011	€ / R On 19 December 2011	9.75	P	Foreign Exchange Future	0.05800	0.09800	0
19/09/2011	€ / R On 19 December 2011	9.85	P	Foreign Exchange Future	0.07500	0.12300	0
19/09/2011	€ / R On 19 December 2011	9.80	P	Foreign Exchange Future	0.06600	0.11000	0
19/09/2011	€ / R On 19 March 2012			Foreign Exchange Future	10.72170	10.46990	10,757
19/09/2011	€ / R On 19 March 2012	10.10	C	Foreign Exchange Future	0.85000	0.68000	0
19/09/2011	€ / R On 19 March 2012	10.15	C	Foreign Exchange Future	0.81800	0.65400	0
19/09/2011	€ / R On 19 March 2012	10.05	C	Foreign Exchange Future	0.88400	0.70700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	€ / R On 19 March 2012	9.05	C	Foreign Exchange Future	1.71300	1.47600	0
19/09/2011	€ / R On 19 March 2012	10.25	C	Foreign Exchange Future	0.75700	0.60400	0
19/09/2011	€ / R On 19 March 2012	9.80	C	Foreign Exchange Future	1.06300	0.86500	0
19/09/2011	€ / R On 19 March 2012	9.00	C	Foreign Exchange Future	1.76000	1.52100	0
19/09/2011	€ / R On 19 March 2012	9.90	C	Foreign Exchange Future	0.98900	0.79700	0
19/09/2011	€ / R On 19 March 2012	10.60	C	Foreign Exchange Future	0.58200	0.45700	0
19/09/2011	€ / R On 19 March 2012	10.75	C	Foreign Exchange Future	0.52000	0.40600	0
19/09/2011	€ / R On 19 March 2012	10.30	C	Foreign Exchange Future	0.73000	0.58000	0
19/09/2011	€ / R On 19 March 2012	11.10	C	Foreign Exchange Future	0.40000	0.31000	0
19/09/2011	€ / R On 19 March 2012	11.50	C	Foreign Exchange Future	0.30000	0.23200	0
19/09/2011	€ / R On 19 March 2012	10.90	C	Foreign Exchange Future	0.46400	0.36100	0
19/09/2011	€ / R On 19 March 2012	11.75	C	Foreign Exchange Future	0.25200	0.19500	0
19/09/2011	€ / R On 19 March 2012	10.95	C	Foreign Exchange Future	0.44700	0.34700	0
19/09/2011	€ / R On 19 March 2012	9.55	C	Foreign Exchange Future	1.26600	1.04800	0
19/09/2011	€ / R On 19 March 2012	11.30	C	Foreign Exchange Future	0.34500	0.26700	0
19/09/2011	€ / R On 19 March 2012	11.30	P	Foreign Exchange Future	0.92300	1.09700	0
19/09/2011	€ / R On 19 March 2012	9.55	P	Foreign Exchange Future	0.09400	0.12800	0
19/09/2011	€ / R On 19 March 2012	10.95	P	Foreign Exchange Future	0.67500	0.82700	0
19/09/2011	€ / R On 19 March 2012	11.75	P	Foreign Exchange Future	1.28000	1.47500	0
19/09/2011	€ / R On 19 March 2012	10.90	P	Foreign Exchange Future	0.64200	0.79100	0
19/09/2011	€ / R On 19 March 2012	11.50	P	Foreign Exchange Future	1.07800	1.26200	0
19/09/2011	€ / R On 19 March 2012	11.10	P	Foreign Exchange Future	0.77800	0.94000	0
19/09/2011	€ / R On 19 March 2012	10.30	P	Foreign Exchange Future	0.30800	0.41000	0
19/09/2011	€ / R On 19 March 2012	10.75	P	Foreign Exchange Future	0.54800	0.68600	0
19/09/2011	€ / R On 19 March 2012	10.60	P	Foreign Exchange Future	0.46000	0.58700	0
19/09/2011	€ / R On 19 March 2012	9.90	P	Foreign Exchange Future	0.16700	0.22700	0
19/09/2011	€ / R On 19 March 2012	9.00	P	Foreign Exchange Future	0.03800	0.05100	0
19/09/2011	€ / R On 19 March 2012	9.80	P	Foreign Exchange Future	0.14100	0.19500	0
19/09/2011	€ / R On 19 March 2012	10.25	P	Foreign Exchange Future	0.28500	0.38400	0
19/09/2011	€ / R On 19 March 2012	9.05	P	Foreign Exchange Future	0.04100	0.05600	0
19/09/2011	€ / R On 19 March 2012	10.05	P	Foreign Exchange Future	0.21200	0.28700	0
19/09/2011	€ / R On 19 March 2012	10.15	P	Foreign Exchange Future	0.24600	0.33400	0
19/09/2011	€ / R On 19 March 2012	10.10	P	Foreign Exchange Future	0.22800	0.31000	0
19/09/2011	€ / R On 18 June 2012			Foreign Exchange Future	10.84040	10.58310	13,120

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	€ / R On 18 June 2012	10.40	C	Foreign Exchange Future	0.85000	0.69800	0
19/09/2011	€ / R On 18 June 2012	10.45	C	Foreign Exchange Future	0.82400	0.67600	0
19/09/2011	€ / R On 18 June 2012	10.35	C	Foreign Exchange Future	0.87600	0.72100	0
19/09/2011	€ / R On 18 June 2012	10.35	P	Foreign Exchange Future	0.38600	0.48800	0
19/09/2011	€ / R On 18 June 2012	10.45	P	Foreign Exchange Future	0.43400	0.54300	0
19/09/2011	€ / R On 18 June 2012	10.40	P	Foreign Exchange Future	0.41000	0.51500	0
19/09/2011	€ / R On 17 September 2012			Foreign Exchange Future	10.96120	10.69580	250
19/09/2011	€ / R On 17 September 2012	10.73	C	Foreign Exchange Future	0.90000	0.71300	0
19/09/2011	€ / R On 17 September 2012	10.78	C	Foreign Exchange Future	0.87500	0.69000	0
19/09/2011	€ / R On 17 September 2012	10.68	C	Foreign Exchange Future	0.88300	0.73600	0
19/09/2011	€ / R On 17 September 2012	10.68	P	Foreign Exchange Future	0.59700	0.71600	0
19/09/2011	€ / R On 17 September 2012	10.78	P	Foreign Exchange Future	0.68900	0.77000	0
19/09/2011	€ / R On 17 September 2012	10.73	P	Foreign Exchange Future	0.66400	0.74300	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011			Can-Do Future	7.73350	7.46500	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	C	Can-Do Future	1.03600	0.76800	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	C	Can-Do Future	0.98600	0.71900	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	C	Can-Do Future	1.08500	0.81700	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	C	Can-Do Future	0.74000	0.48600	14,286
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	C	Can-Do Future	0.39200	0.21200	6,757
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.40	P	Can-Do Future	0.05900	0.14700	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.65	P	Can-Do Future	0.00200	0.00200	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	7.00	P	Can-Do Future	0.00700	0.02100	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.75	P	Can-Do Future	0.00300	0.00400	0
19/09/2011	ANY DAY EXPIRY CAAG \$ On 24 October 2011	6.70	P	Can-Do Future	0.00300	0.00300	0
19/09/2011	AU\$ / R On 19 September 2011			Foreign Exchange Future	7.84450	7.69450	0
19/09/2011	AU\$ / R On 19 September 2011	6.65	C	Foreign Exchange Future	1.19500	1.04500	0
19/09/2011	AU\$ / R On 19 September 2011	6.70	C	Foreign Exchange Future	1.14500	0.99500	0
19/09/2011	AU\$ / R On 19 September 2011	6.60	C	Foreign Exchange Future	1.24500	1.09500	0
19/09/2011	AU\$ / R On 19 September 2011	7.50	C	Foreign Exchange Future	0.34500	0.19700	0
19/09/2011	AU\$ / R On 19 September 2011	7.45	C	Foreign Exchange Future	0.39500	0.24600	0
19/09/2011	AU\$ / R On 19 September 2011	7.00	C	Foreign Exchange Future	0.84500	0.69500	0
19/09/2011	AU\$ / R On 19 September 2011	7.20	C	Foreign Exchange Future	0.64500	0.49500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	AU\$ / R On 19 September 2011	7.55	C	Foreign Exchange Future	0.29500	0.15000	0
19/09/2011	AU\$ / R On 19 September 2011	7.15	C	Foreign Exchange Future	0.69500	0.54500	0
19/09/2011	AU\$ / R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	AU\$ / R On 19 September 2011	6.75	C	Foreign Exchange Future	1.09500	0.94500	0
19/09/2011	AU\$ / R On 19 September 2011	8.00	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	AU\$ / R On 19 September 2011	6.80	C	Foreign Exchange Future	1.04500	0.89500	0
19/09/2011	AU\$ / R On 19 September 2011	7.10	C	Foreign Exchange Future	0.74500	0.59500	0
19/09/2011	AU\$ / R On 19 September 2011	8.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	AU\$ / R On 19 September 2011	8.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	AU\$ / R On 19 September 2011	7.40	C	Foreign Exchange Future	0.44500	0.29500	0
19/09/2011	AU\$ / R On 19 September 2011	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19 September 2011	8.05	P	Foreign Exchange Future	0.20600	0.35600	0
19/09/2011	AU\$ / R On 19 September 2011	8.15	P	Foreign Exchange Future	0.30600	0.45600	0
19/09/2011	AU\$ / R On 19 September 2011	7.10	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19 September 2011	6.80	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19 September 2011	8.00	P	Foreign Exchange Future	0.15600	0.30700	0
19/09/2011	AU\$ / R On 19 September 2011	6.75	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19 September 2011	7.95	P	Foreign Exchange Future	0.10600	0.25700	0
19/09/2011	AU\$ / R On 19 September 2011	7.15	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19 September 2011	7.55	P	Foreign Exchange Future	0.00100	0.00600	0
19/09/2011	AU\$ / R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19 September 2011	7.00	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19 September 2011	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
19/09/2011	AU\$ / R On 19 September 2011	7.50	P	Foreign Exchange Future	0.00100	0.00300	0
19/09/2011	AU\$ / R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19 September 2011	6.70	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19 September 2011	6.65	P	Foreign Exchange Future	0.00100	0.00100	0
19/09/2011	AU\$ / R On 19 December 2011			Foreign Exchange Future	7.85670	7.70830	6,341
19/09/2011	AU\$ / R On 19 December 2011	6.65	C	Foreign Exchange Future	1.21200	1.06900	0
19/09/2011	AU\$ / R On 19 December 2011	6.70	C	Foreign Exchange Future	1.16400	1.01800	0
19/09/2011	AU\$ / R On 19 December 2011	7.30	C	Foreign Exchange Future	0.59700	0.47600	0
19/09/2011	AU\$ / R On 19 December 2011	6.60	C	Foreign Exchange Future	1.26300	1.11700	0
19/09/2011	AU\$ / R On 19 December 2011	7.50	C	Foreign Exchange Future	0.43800	0.33500	0
19/09/2011	AU\$ / R On 19 December 2011	7.50	P	Foreign Exchange Future	0.08100	0.12700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	AU\$ / R On 19 December 2011	6.60	P	Foreign Exchange Future	0.00600	0.00900	0
19/09/2011	AU\$ / R On 19 December 2011	7.30	P	Foreign Exchange Future	0.04000	0.06800	0
19/09/2011	AU\$ / R On 19 December 2011	6.70	P	Foreign Exchange Future	0.00700	0.01000	0
19/09/2011	AU\$ / R On 19 December 2011	6.65	P	Foreign Exchange Future	0.00500	0.01100	0
19/09/2011	AU\$ / R On 19 March 2012			Foreign Exchange Future	7.87760	7.72760	12,216
19/09/2011	AU\$ / R On 19 March 2012	7.25	C	Foreign Exchange Future	0.71200	0.59200	0
19/09/2011	AU\$ / R On 19 March 2012	7.30	C	Foreign Exchange Future	0.67200	0.55600	0
19/09/2011	AU\$ / R On 19 March 2012	7.20	C	Foreign Exchange Future	0.75200	0.63000	0
19/09/2011	AU\$ / R On 19 March 2012	7.40	C	Foreign Exchange Future	0.59600	0.48900	0
19/09/2011	AU\$ / R On 19 March 2012	6.95	C	Foreign Exchange Future	0.96900	0.83300	0
19/09/2011	AU\$ / R On 19 March 2012	7.75	C	Foreign Exchange Future	0.37500	0.30000	0
19/09/2011	AU\$ / R On 19 March 2012	7.45	C	Foreign Exchange Future	0.55900	0.45800	0
19/09/2011	AU\$ / R On 19 March 2012	6.20	C	Foreign Exchange Future	1.68600	1.53800	0
19/09/2011	AU\$ / R On 19 March 2012	7.00	C	Foreign Exchange Future	0.92400	0.79100	0
19/09/2011	AU\$ / R On 19 March 2012	7.00	P	Foreign Exchange Future	0.04600	0.06300	0
19/09/2011	AU\$ / R On 19 March 2012	6.20	P	Foreign Exchange Future	0.00800	0.01000	0
19/09/2011	AU\$ / R On 19 March 2012	7.45	P	Foreign Exchange Future	0.13100	0.18000	0
19/09/2011	AU\$ / R On 19 March 2012	7.75	P	Foreign Exchange Future	0.24700	0.32200	0
19/09/2011	AU\$ / R On 19 March 2012	6.95	P	Foreign Exchange Future	0.04100	0.05500	0
19/09/2011	AU\$ / R On 19 March 2012	7.40	P	Foreign Exchange Future	0.11800	0.16100	0
19/09/2011	AU\$ / R On 19 March 2012	7.20	P	Foreign Exchange Future	0.07400	0.10200	0
19/09/2011	AU\$ / R On 19 March 2012	7.30	P	Foreign Exchange Future	0.09400	0.12800	0
19/09/2011	AU\$ / R On 19 March 2012	7.25	P	Foreign Exchange Future	0.08400	0.11400	0
19/09/2011	AU\$ / R On 18 June 2012			Foreign Exchange Future	7.90050	7.74760	5,790
19/09/2011	AU\$ / R On 18 June 2012	7.65	C	Foreign Exchange Future	0.51000	0.42400	0
19/09/2011	AU\$ / R On 18 June 2012	7.70	C	Foreign Exchange Future	0.48200	0.40000	0
19/09/2011	AU\$ / R On 18 June 2012	7.60	C	Foreign Exchange Future	0.53900	0.45000	0
19/09/2011	AU\$ / R On 18 June 2012	7.60	P	Foreign Exchange Future	0.23900	0.30200	0
19/09/2011	AU\$ / R On 18 June 2012	7.70	P	Foreign Exchange Future	0.28200	0.35200	0
19/09/2011	AU\$ / R On 18 June 2012	7.65	P	Foreign Exchange Future	0.26000	0.32600	0
19/09/2011	AU\$ / R On 14 December 2015			Foreign Exchange Future	8.85630	8.75590	0
19/09/2011	AU\$ / R On 14 December 2015	7.30	C	Foreign Exchange Future	1.85900	1.77500	0
19/09/2011	AU\$ / R On 14 December 2015	7.35	C	Foreign Exchange Future	1.82100	1.73900	0
19/09/2011	AU\$ / R On 14 December 2015	7.25	C	Foreign Exchange Future	1.89700	1.81300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	AU\$ / R On 14 December 2015	7.25	P	Foreign Exchange Future	0.29100	0.30700	0
19/09/2011	AU\$ / R On 14 December 2015	7.35	P	Foreign Exchange Future	0.31500	0.33300	0
19/09/2011	AU\$ / R On 14 December 2015	7.30	P	Foreign Exchange Future	0.30300	0.31900	0
19/09/2011	CAD/ R On 19 September 2011			Foreign Exchange Future	7.76780	7.55140	0
19/09/2011	CAD/ R On 19 September 2011	7.25	C	Foreign Exchange Future	0.51800	0.30200	0
19/09/2011	CAD/ R On 19 September 2011	7.30	C	Foreign Exchange Future	0.46800	0.25200	0
19/09/2011	CAD/ R On 19 September 2011	7.20	C	Foreign Exchange Future	0.56800	0.35100	0
19/09/2011	CAD/ R On 19 September 2011	7.80	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	CAD/ R On 19 September 2011	7.75	C	Foreign Exchange Future	0.01800	0.00300	0
19/09/2011	CAD/ R On 19 September 2011	7.85	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	CAD/ R On 19 September 2011	7.55	C	Foreign Exchange Future	0.21800	0.03600	0
19/09/2011	CAD/ R On 19 September 2011	6.60	C	Foreign Exchange Future	1.16800	0.95100	0
19/09/2011	CAD/ R On 19 September 2011	7.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CAD/ R On 19 September 2011	6.90	C	Foreign Exchange Future	0.86800	0.65100	0
19/09/2011	CAD/ R On 19 September 2011	6.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CAD/ R On 19 September 2011	7.95	P	Foreign Exchange Future	0.18200	0.39900	0
19/09/2011	CAD/ R On 19 September 2011	6.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CAD/ R On 19 September 2011	7.55	P	Foreign Exchange Future	0.00000	0.03500	0
19/09/2011	CAD/ R On 19 September 2011	7.85	P	Foreign Exchange Future	0.08200	0.30000	0
19/09/2011	CAD/ R On 19 September 2011	7.75	P	Foreign Exchange Future	0.00000	0.20200	0
19/09/2011	CAD/ R On 19 September 2011	7.80	P	Foreign Exchange Future	0.03200	0.25000	0
19/09/2011	CAD/ R On 19 September 2011	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CAD/ R On 19 September 2011	7.30	P	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	CAD/ R On 19 September 2011	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	CAD/ R On 19 December 2011			Foreign Exchange Future	7.84390	7.63180	10
19/09/2011	CAD/ R On 19 December 2011	7.25	C	Foreign Exchange Future	0.62800	0.43500	0
19/09/2011	CAD/ R On 19 December 2011	7.30	C	Foreign Exchange Future	0.58500	0.39800	0
19/09/2011	CAD/ R On 19 December 2011	7.20	C	Foreign Exchange Future	0.67100	0.47500	0
19/09/2011	CAD/ R On 19 December 2011	7.65	C	Foreign Exchange Future	0.33100	0.19700	0
19/09/2011	CAD/ R On 19 December 2011	6.80	C	Foreign Exchange Future	1.05100	0.83900	0
19/09/2011	CAD/ R On 19 December 2011	7.60	C	Foreign Exchange Future	0.36100	0.22000	0
19/09/2011	CAD/ R On 19 December 2011	6.85	C	Foreign Exchange Future	1.00200	0.79000	0
19/09/2011	CAD/ R On 19 December 2011	7.40	C	Foreign Exchange Future	0.50300	0.33000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	CAD/ R On 19 December 2011	7.45	C	Foreign Exchange Future	0.46400	0.30000	0
19/09/2011	CAD/ R On 19 December 2011	6.90	C	Foreign Exchange Future	0.95300	0.74200	0
19/09/2011	CAD/ R On 19 December 2011	6.90	P	Foreign Exchange Future	0.00900	0.01000	0
19/09/2011	CAD/ R On 19 December 2011	7.45	P	Foreign Exchange Future	0.07000	0.11800	0
19/09/2011	CAD/ R On 19 December 2011	7.40	P	Foreign Exchange Future	0.05900	0.09800	0
19/09/2011	CAD/ R On 19 December 2011	6.85	P	Foreign Exchange Future	0.00800	0.00800	0
19/09/2011	CAD/ R On 19 December 2011	7.60	P	Foreign Exchange Future	0.11700	0.18800	0
19/09/2011	CAD/ R On 19 December 2011	6.80	P	Foreign Exchange Future	0.00700	0.00700	0
19/09/2011	CAD/ R On 19 December 2011	7.65	P	Foreign Exchange Future	0.13700	0.21500	0
19/09/2011	CAD/ R On 19 December 2011	7.20	P	Foreign Exchange Future	0.02700	0.04300	0
19/09/2011	CAD/ R On 19 December 2011	7.30	P	Foreign Exchange Future	0.04100	0.06600	0
19/09/2011	CAD/ R On 19 December 2011	7.25	P	Foreign Exchange Future	0.03400	0.05300	0
19/09/2011	CAD/ R On 19 March 2012			Foreign Exchange Future	7.92390	7.70920	0
19/09/2011	CAD/ R On 19 March 2012	7.55	C	Foreign Exchange Future	0.37400	0.15900	0
19/09/2011	CAD/ R On 19 March 2012	7.60	C	Foreign Exchange Future	0.32400	0.10900	0
19/09/2011	CAD/ R On 19 March 2012	7.50	C	Foreign Exchange Future	0.42400	0.20900	0
19/09/2011	CAD/ R On 19 March 2012	7.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CAD/ R On 19 March 2012	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CAD/ R On 19 March 2012	7.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CF CANDO CAAD On 19 September 2011			Can-Do Future	0.00000	0.00000	0
19/09/2011	CF CANDO CAAE On 19 September 2011			Can-Do Future	0.84180	0.56850	0
19/09/2011	CHF / R On 19 September 2011			Foreign Exchange Future	8.67890	8.48820	0
19/09/2011	CHF / R On 19 September 2011	7.65	C	Foreign Exchange Future	1.02900	0.83800	0
19/09/2011	CHF / R On 19 September 2011	7.70	C	Foreign Exchange Future	0.97900	0.78800	0
19/09/2011	CHF / R On 19 September 2011	7.60	C	Foreign Exchange Future	1.07900	0.88800	0
19/09/2011	CHF / R On 19 September 2011	8.40	C	Foreign Exchange Future	0.27900	0.11100	0
19/09/2011	CHF / R On 19 September 2011	9.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19 September 2011	9.00	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	CHF / R On 19 September 2011	7.80	C	Foreign Exchange Future	0.87900	0.68800	0
19/09/2011	CHF / R On 19 September 2011	8.95	C	Foreign Exchange Future	0.00000	0.00100	0
19/09/2011	CHF / R On 19 September 2011	8.80	C	Foreign Exchange Future	0.00000	0.00300	0
19/09/2011	CHF / R On 19 September 2011	8.85	C	Foreign Exchange Future	0.00000	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	CHF / R On 19 September 2011	9.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19 September 2011	7.85	C	Foreign Exchange Future	0.82900	0.63800	0
19/09/2011	CHF / R On 19 September 2011	9.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19 September 2011	9.25	P	Foreign Exchange Future	0.57100	0.76200	0
19/09/2011	CHF / R On 19 September 2011	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19 September 2011	9.10	P	Foreign Exchange Future	0.42100	0.61200	0
19/09/2011	CHF / R On 19 September 2011	8.85	P	Foreign Exchange Future	0.17100	0.36400	0
19/09/2011	CHF / R On 19 September 2011	8.80	P	Foreign Exchange Future	0.12100	0.31500	0
19/09/2011	CHF / R On 19 September 2011	8.95	P	Foreign Exchange Future	0.27100	0.46300	0
19/09/2011	CHF / R On 19 September 2011	7.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19 September 2011	9.00	P	Foreign Exchange Future	0.32100	0.51300	0
19/09/2011	CHF / R On 19 September 2011	9.05	P	Foreign Exchange Future	0.37100	0.56200	0
19/09/2011	CHF / R On 19 September 2011	8.40	P	Foreign Exchange Future	0.00000	0.02300	0
19/09/2011	CHF / R On 19 September 2011	7.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19 September 2011	7.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19 September 2011	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19 December 2011			Foreign Exchange Future	8.82610	8.61650	272
19/09/2011	CHF / R On 19 December 2011	8.30	C	Foreign Exchange Future	0.63200	0.49000	0
19/09/2011	CHF / R On 19 December 2011	8.35	C	Foreign Exchange Future	0.59600	0.46100	0
19/09/2011	CHF / R On 19 December 2011	8.25	C	Foreign Exchange Future	0.67000	0.52100	0
19/09/2011	CHF / R On 19 December 2011	8.50	C	Foreign Exchange Future	0.49900	0.38200	0
19/09/2011	CHF / R On 19 December 2011	8.15	C	Foreign Exchange Future	0.74700	0.58600	0
19/09/2011	CHF / R On 19 December 2011	7.90	C	Foreign Exchange Future	0.96100	0.77800	0
19/09/2011	CHF / R On 19 December 2011	8.55	C	Foreign Exchange Future	0.47000	0.35900	0
19/09/2011	CHF / R On 19 December 2011	8.90	C	Foreign Exchange Future	0.30700	0.23500	0
19/09/2011	CHF / R On 19 December 2011	9.40	C	Foreign Exchange Future	0.17300	0.13400	0
19/09/2011	CHF / R On 19 December 2011	9.15	C	Foreign Exchange Future	0.22900	0.17600	0
19/09/2011	CHF / R On 19 December 2011	8.45	C	Foreign Exchange Future	0.52900	0.40700	0
19/09/2011	CHF / R On 19 December 2011	8.00	C	Foreign Exchange Future	0.87200	0.69800	0
19/09/2011	CHF / R On 19 December 2011	7.75	C	Foreign Exchange Future	1.10200	0.90600	0
19/09/2011	CHF / R On 19 December 2011	8.80	C	Foreign Exchange Future	0.34600	0.26400	0
19/09/2011	CHF / R On 19 December 2011	7.65	C	Foreign Exchange Future	1.19700	0.99800	0
19/09/2011	CHF / R On 19 December 2011	8.70	C	Foreign Exchange Future	0.39200	0.29800	0
19/09/2011	CHF / R On 19 December 2011	8.95	C	Foreign Exchange Future	0.28900	0.22100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	CHF / R On 19 December 2011	8.60	C	Foreign Exchange Future	0.44300	0.33600	0
19/09/2011	CHF / R On 19 December 2011	9.45	C	Foreign Exchange Future	0.16400	0.12700	0
19/09/2011	CHF / R On 19 December 2011	9.20	C	Foreign Exchange Future	0.21700	0.16600	0
19/09/2011	CHF / R On 19 December 2011	9.20	P	Foreign Exchange Future	0.59100	0.75000	0
19/09/2011	CHF / R On 19 December 2011	9.45	P	Foreign Exchange Future	0.78800	0.96100	0
19/09/2011	CHF / R On 19 December 2011	8.60	P	Foreign Exchange Future	0.21700	0.32000	0
19/09/2011	CHF / R On 19 December 2011	8.95	P	Foreign Exchange Future	0.41300	0.55500	0
19/09/2011	CHF / R On 19 December 2011	8.70	P	Foreign Exchange Future	0.26600	0.38200	0
19/09/2011	CHF / R On 19 December 2011	7.65	P	Foreign Exchange Future	0.02100	0.03200	0
19/09/2011	CHF / R On 19 December 2011	8.80	P	Foreign Exchange Future	0.32000	0.44800	0
19/09/2011	CHF / R On 19 December 2011	7.75	P	Foreign Exchange Future	0.02600	0.04000	0
19/09/2011	CHF / R On 19 December 2011	8.00	P	Foreign Exchange Future	0.04600	0.08200	0
19/09/2011	CHF / R On 19 December 2011	8.45	P	Foreign Exchange Future	0.15300	0.24100	0
19/09/2011	CHF / R On 19 December 2011	9.15	P	Foreign Exchange Future	0.55300	0.71000	0
19/09/2011	CHF / R On 19 December 2011	9.40	P	Foreign Exchange Future	0.74700	0.91800	0
19/09/2011	CHF / R On 19 December 2011	8.90	P	Foreign Exchange Future	0.38100	0.51900	0
19/09/2011	CHF / R On 19 December 2011	8.55	P	Foreign Exchange Future	0.19400	0.29300	0
19/09/2011	CHF / R On 19 December 2011	7.90	P	Foreign Exchange Future	0.03500	0.06200	0
19/09/2011	CHF / R On 19 December 2011	8.15	P	Foreign Exchange Future	0.07100	0.12000	0
19/09/2011	CHF / R On 19 December 2011	8.50	P	Foreign Exchange Future	0.17300	0.26600	0
19/09/2011	CHF / R On 19 December 2011	8.25	P	Foreign Exchange Future	0.09400	0.15500	0
19/09/2011	CHF / R On 19 December 2011	8.35	P	Foreign Exchange Future	0.12000	0.19500	0
19/09/2011	CHF / R On 19 December 2011	8.30	P	Foreign Exchange Future	0.10600	0.17400	0
19/09/2011	CHF / R On 19 March 2012			Foreign Exchange Future	8.95460	8.74290	0
19/09/2011	CHF / R On 19 March 2012	8.60	C	Foreign Exchange Future	0.35500	0.14300	0
19/09/2011	CHF / R On 19 March 2012	8.65	C	Foreign Exchange Future	0.30500	0.09300	0
19/09/2011	CHF / R On 19 March 2012	8.55	C	Foreign Exchange Future	0.40500	0.19300	0
19/09/2011	CHF / R On 19 March 2012	8.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19 March 2012	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	CHF / R On 19 March 2012	8.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	RAIN On 19 September 2011			Foreign Exchange Future	15,429.32000	14,966.08000	0
19/09/2011	RAIN On 19 December 2011			Foreign Exchange Future	15,617.27000	15,150.83000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2011	YUAN/R On 19 September 2011			Foreign Exchange Future	1.20360	1.16380	0
19/09/2011	YUAN/R On 19 September 2011	1.10	C	Foreign Exchange Future	0.10360	0.06380	0
19/09/2011	YUAN/R On 19 September 2011	1.15	C	Foreign Exchange Future	0.05360	0.01600	0
19/09/2011	YUAN/R On 19 September 2011	1.05	C	Foreign Exchange Future	0.15360	0.11380	0
19/09/2011	YUAN/R On 19 September 2011	1.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	YUAN/R On 19 September 2011	1.15	P	Foreign Exchange Future	0.00000	0.00220	0
19/09/2011	YUAN/R On 19 September 2011	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	YUAN/R On 19 December 2011			Foreign Exchange Future	1.21950	1.17890	0
19/09/2011	YUAN/R On 19 December 2011	1.10	C	Foreign Exchange Future	0.12710	0.09140	0
19/09/2011	YUAN/R On 19 December 2011	1.15	C	Foreign Exchange Future	0.08870	0.05940	0
19/09/2011	YUAN/R On 19 December 2011	1.05	C	Foreign Exchange Future	0.17290	0.13270	0
19/09/2011	YUAN/R On 19 December 2011	1.05	P	Foreign Exchange Future	0.00340	0.00380	0
19/09/2011	YUAN/R On 19 December 2011	1.15	P	Foreign Exchange Future	0.01920	0.03050	0
19/09/2011	YUAN/R On 19 December 2011	1.10	P	Foreign Exchange Future	0.00760	0.01250	0
19/09/2011	YUAN/R On 19 March 2012			Foreign Exchange Future	1.23630	1.19470	0
19/09/2011	YUAN/R On 19 March 2012	1.20	C	Foreign Exchange Future	0.03630	0.00000	0
19/09/2011	YUAN/R On 19 March 2012	1.15	C	Foreign Exchange Future	0.08630	0.04470	0
19/09/2011	YUAN/R On 19 March 2012	1.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	YUAN/R On 19 March 2012	1.25	P	Foreign Exchange Future	0.01370	0.05530	0
19/09/2011	YUAN/R On 19 March 2012	1.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/09/2011	YUAN/R On 19 March 2012	1.20	P	Foreign Exchange Future	0.00000	0.00530	0
<b>Future Open Interest</b>							<b>317,734.00</b>
<b>Option Open Interest</b>							<b>249,928.00</b>
<b>Grand Total</b>							<b>567,662.00</b>